Ex 1

$$\begin{cases} \dot{x} = -y + x^3 \\ \dot{y} = x + y^3 \end{cases}$$

a) Compute the real Jacobian matrix $J_{(x,y)}$ of the vector field $(-y+x^3, x+y^3)$ at the point $(x,y) \in \mathbb{R}^2$.

$$J_{(x,y)} = \begin{pmatrix} \frac{\partial}{\partial x}(-y+x^3) & \frac{\partial}{\partial y}(-y+x^3) \\ \frac{\partial}{\partial x}(x+y^3) & \frac{\partial}{\partial y}(x+y^3) \end{pmatrix} = \begin{pmatrix} 3x^2 & -1 \\ 1 & 3y^2 \end{pmatrix}$$

Let $z = x+iy \in \mathbb{C}$. Calling $w = u+iv$ and recalling that $\frac{\partial f}{\partial \bar{z}} = 0$ if f is holomorphic, but $\frac{\partial \bar{z}}{\partial \bar{z}} = 1$, we have $\frac{\partial \bar{w}}{\partial \bar{z}} = 1$. Moreover, $\frac{\partial \bar{w}}{\partial \bar{z}} = \frac{\partial}{\partial \bar{z}}(u-iv) = \frac{\partial u}{\partial \bar{z}} - i\frac{\partial v}{\partial \bar{z}}$.

$$= \frac{\partial u}{\partial x}\frac{\partial x}{\partial \bar{z}} + \frac{\partial u}{\partial y}\frac{\partial y}{\partial \bar{z}} - i\left(\frac{\partial v}{\partial x}\frac{\partial x}{\partial \bar{z}} + \frac{\partial v}{\partial y}\frac{\partial y}{\partial \bar{z}}\right)$$

$$= \frac{\partial u}{\partial x}\frac{1}{2} + \frac{\partial u}{\partial y}\frac{i}{2} - i\left(\frac{\partial v}{\partial x}\frac{1}{2} + \frac{\partial v}{\partial y}\frac{i}{2}\right)$$

$$= \frac{1}{2}\left(\frac{\partial u}{\partial x} + i\frac{\partial u}{\partial y} - i\frac{\partial v}{\partial x} + \frac{\partial v}{\partial y}\right) = \frac{1}{2}\left(\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + i\left(\frac{\partial u}{\partial y} - \frac{\partial v}{\partial x}\right)\right)$$

so $\frac{\partial \bar{w}}{\partial \bar{z}} = 0 \iff \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases}$ Cauchy-Riemann eq.s

Therefore, since $\det\begin{pmatrix} a & b \\ -b & a \end{pmatrix} = a^2 + b^2$,

$$\det J_{(x,y)} = \det\begin{pmatrix} 3x^2 & -1 \\ 1 & 3y^2 \end{pmatrix} = 3x^2 \cdot 3y^2 + 1 = 9x^2y^2 + 1$$

so $\det J_{(x,y)} = 0 \iff 9x^2y^2 = -1$ impossible

$\det J_{(x,y)} \neq 0 \quad \forall (x,y) \in \mathbb{R}^2$

b) Without computing the flow, prove that the vector field $(-y+x^3, x+y^3)$ is complete.

Let $\Omega = \{(x,y) \in \mathbb{R}^2 : x^2 + y^2 < R^2\}$ for some $R > 0$.

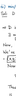
$$\partial\Omega = \{(x,y) \in \mathbb{R}^2 : x^2 + y^2 = R^2\}$$

Then $\forall (x,y) \in \partial\Omega$ we have $x^2 + y^2 = R^2$, so

$$\langle (-y+x^3, x+y^3), (x,y) \rangle = -yx + x^4 + xy + y^4 = x^4 + y^4 > 0$$

Thus the vectors of the flow on $\partial\Omega$ are $(1,1)$:

- Ω is forward invariant



c) Find all the equilibrium points of the vector field $(-y+x^3, x+y^3)$ and classify them (using Hartman-Grobman theorem).

$$\begin{cases} -y + x^3 = 0 \\ x + y^3 = 0 \end{cases} \iff \begin{cases} y = x^3 \\ x + x^9 = 0 \end{cases} \iff \begin{cases} y = x^3 \\ x(1 + x^8) = 0 \end{cases} \iff \begin{cases} y = x^3 \\ x = 0 \end{cases} \iff (x,y) = (0,0)$$

Since $\det J_{(0,0)} = \det\begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} = 1 > 0$ and $\operatorname{tr} J_{(0,0)} = 0$, the origin is a center.

Ex 2

$$\begin{cases} \dot{x} = y(1 + x^2 + y^2) - x \\ \dot{y} = -x(1 + x^2 + y^2) - y \end{cases}$$

a) Show Ω:

$$\Omega = \{(x,y) \in \mathbb{R}^2 : x^2 + y^2 < 1\}$$

$$\partial\Omega = \{(x,y) \in \mathbb{R}^2 : x^2 + y^2 = 1\}$$

a) invariant Ω = $\partial\Omega$ is an invariant set

$\partial\Omega$ is an invariant circle of radius 1 centered at the origin

Reading $\dot{x} = y(1+x^2+y^2) - x$ as y-coord. and $\dot{y} = -x(1+x^2+y^2) - y$ as x-coord., we have that $\dot{x} = 0 \iff y = \frac{x}{1+x^2+y^2}$ and $\dot{y} = 0 \iff x = \frac{-y}{1+x^2+y^2}$.

Furthermore, since $\frac{x}{1+x^2+y^2} < x$ and $\frac{-y}{1+x^2+y^2} < -y$ for $x^2 + y^2 > 0$, we have that $\dot{x} < 0$ if $y > x$ and $\dot{y} < 0$ if $x < -y$.

b) Without computing the flow, prove that the vector field $(y(1+x^2+y^2) - x, -x(1+x^2+y^2) - y)$ is complete.

Let $\Omega = \{(x,y) \in \mathbb{R}^2 : x^2 + y^2 < R^2\}$ for some $R > 0$.

$$\partial\Omega = \{(x,y) \in \mathbb{R}^2 : x^2 + y^2 = R^2\}$$

Then $\forall (x,y) \in \partial\Omega$ we have $x^2 + y^2 = R^2$, so

$$\langle (y(1+x^2+y^2) - x, -x(1+x^2+y^2) - y), (x,y) \rangle = yx(1+x^2+y^2) - x^2 - xy(1+x^2+y^2) - y^2 = -x^2 - y^2 < 0$$

Thus the vectors of the flow on $\partial\Omega$ are $(1,1)$:

- Ω is forward invariant

Ex 3

$$\Psi = \{(x,y) \in \mathbb{R}^2 : x^2 + y^2 < (x-1)^2 + y^2\}$$

a) Ψ is open

$\Psi = \{(x,y) \in \mathbb{R}^2 : x^2 + y^2 < (x-1)^2 + y^2\} = \{(x,y) \in \mathbb{R}^2 : x^2 < (x-1)^2\}$ is the preimage of $(-\infty, 0)$ under the continuous function $f(x,y) = x^2 - (x-1)^2$, so it is open.

b) Ψ is not closed, because $\partial\Psi = \{(x,y) \in \mathbb{R}^2 : x^2 = (x-1)^2\}$ is not contained in Ψ:

$$x^2 = (x-1)^2 \iff x = \frac{1}{2}$$

Let's check:

$$\left(\frac{1}{2}\right)^2 + y^2 < \left(\frac{1}{2} - 1\right)^2 + y^2 \iff \frac{1}{4} + y^2 < \frac{1}{4} + y^2 \iff 0 < 0 \quad \text{impossible}$$

c) Ψ is convex

Ψ is the closed (Exercise 2) half plane $\{x < \frac{1}{2}\}$, so it is convex.

d) Ψ is not bounded

Ψ is closed (Exercise 2) half plane $\{x < \frac{1}{2}\}$, so it is not bounded.

e) Ψ is connected

Ψ is closed (Exercise 2) half plane $\{x < \frac{1}{2}\}$, so it is connected.

f) Ψ is simply connected

Ψ is closed (Exercise 2) half plane $\{x < \frac{1}{2}\}$, so it is simply connected.

g) Ψ is a subset of $\mathbb{R}^2$ homeomorphic to $\mathbb{R}^2$

Ψ is closed (Exercise 2) half plane $\{x < \frac{1}{2}\}$, so it is homeomorphic to $\mathbb{R}^2$.

Ex 4

$$\begin{cases} \dot{x} = -y + x(1 - x^2 - y^2) \\ \dot{y} = x + y(1 - x^2 - y^2) \end{cases}$$

a) Find the equilibrium points of the vector field $(-y + x(1-x^2-y^2), x + y(1-x^2-y^2))$.

$$\begin{cases} -y + x(1 - x^2 - y^2) = 0 \\ x + y(1 - x^2 - y^2) = 0 \end{cases} \iff \begin{cases} -y + x(1 - x^2 - y^2) = 0 \\ x^2 + xy(1 - x^2 - y^2) = 0 \end{cases} \iff \begin{cases} -y + x(1 - x^2 - y^2) = 0 \\ -y^2 + xy(1 - x^2 - y^2) = 0 \end{cases}$$

$$\iff \begin{cases} x + y = 0 \\ -y + x(1 - x^2 - y^2) = 0 \end{cases} \iff \begin{cases} x = -y \\ -y + x(1 - 2x^2) = 0 \end{cases} \iff \begin{cases} x = -y \\ -y - y(1 - 2y^2) = 0 \end{cases} \iff \begin{cases} x = -y \\ -2y + 2y^3 = 0 \end{cases}$$

$$\iff \begin{cases} x = -y \\ y = 0 \end{cases} \text{ or } \begin{cases} x = -y \\ y = \pm 1 \end{cases} \iff (x,y) = (0,0) \text{ or } (x,y) = (\pm 1, \mp 1)$$

so $\dot{x} = \dot{y} = 0$ at $(0,0)$ and $(\pm 1, \mp 1)$.

b) Is Ψ compact?

Ψ is closed (Exercise 2) half plane $\{x < \frac{1}{2}\}$, so it is not compact.

c) Is Ψ convex?

Ψ is closed (Exercise 2) half plane $\{x < \frac{1}{2}\}$, so it is convex.

d) Is Ψ connected?

Ψ is closed (Exercise 2) half plane $\{x < \frac{1}{2}\}$, so it is connected.

e) Is Ψ simply connected?

Ψ is closed (Exercise 2) half plane $\{x < \frac{1}{2}\}$, so it is simply connected.

f) Is Ψ homeomorphic to $\mathbb{R}^2$?

Ψ is closed (Exercise 2) half plane $\{x < \frac{1}{2}\}$, so it is homeomorphic to $\mathbb{R}^2$.

g) Ψ is a subset of $\mathbb{R}^2$ homeomorphic to $\mathbb{R}^2$

Ψ is closed (Exercise 2) half plane $\{x < \frac{1}{2}\}$, so it is homeomorphic to $\mathbb{R}^2$.

Ex 5

$$\begin{cases} \dot{x} = -y + x(1 - x^2 - y^2) \\ \dot{y} = x + y(1 - x^2 - y^2) \end{cases}$$

a) Find the unique solution $\varphi : \mathbb{R} \to \mathbb{R}^2$ of the initial value problem $\begin{cases} \dot{x} = -y + x(1 - x^2 - y^2) \\ \dot{y} = x + y(1 - x^2 - y^2) \\ (x(0), y(0)) = (1,0) \end{cases}$

Using polar coordinates $\begin{cases} x = r\cos\theta \\ y = r\sin\theta \end{cases}$ we have $\begin{cases} \dot{x} = \dot{r}\cos\theta - r\dot{\theta}\sin\theta \\ \dot{y} = \dot{r}\sin\theta + r\dot{\theta}\cos\theta \end{cases}$

$$\begin{cases} \dot{r}\cos\theta - r\dot{\theta}\sin\theta = -r\sin\theta + r\cos\theta(1 - r^2) \\ \dot{r}\sin\theta + r\dot{\theta}\cos\theta = r\cos\theta + r\sin\theta(1 - r^2) \end{cases} \iff \begin{cases} \dot{r}\cos\theta - r\dot{\theta}\sin\theta = -r\sin\theta + r\cos\theta - r^3\cos\theta \\ \dot{r}\sin\theta + r\dot{\theta}\cos\theta = r\cos\theta + r\sin\theta - r^3\sin\theta \end{cases}$$

$$\iff \begin{cases} \dot{r}\cos\theta - r\dot{\theta}\sin\theta = -r\sin\theta + r\cos\theta - r^3\cos\theta \\ \dot{r}\sin\theta + r\dot{\theta}\cos\theta = r\cos\theta + r\sin\theta - r^3\sin\theta