18.03 Recitation 23, May 4, 2010

Linear phase portraits

The matrices I want you to study all have the form $A = \begin{bmatrix} a & 2 \\ -2 & -1 \end{bmatrix}$.

1. Compute the trace, determinant, characteristic polynomial, and eigenvalues, in terms of a.

The trace is the sum of diagonals: a-1. The determinant is -a+4. the characteristic polynomial is $(a - \lambda)(-1 - \lambda) + 4 = \lambda^2 + (1 - a)\lambda + 4 - a$. The eigenvalues are the roots of the characteristic polynomial, or $\frac{a-1\pm\sqrt{a^2+2a-15}}{2}$.

2. For these matrices, express the determinant as a function of the trace. Sketch the (tr A, det A) plane, along with the critical parabola det $A = (\text{tr } A)^2/4$, and plot the curve representing the relationship you found for this family of matrices. On this curve, plot the points corresponding to the following values of a: a = -6, -5, -2, 1, 2, 3, 4, 5.

det A = 3 - tr A. The points are: (-7, 10), (-6, 9), (-3, 6), (0, 3), (1, 2), (2, 1), (3, 0), and (4, -1). The line intersects the parabola at (-6, 9) and (2, 1), i.e., where a = -5 and a = 3, respectively.

3. Make a table showing for each a in this list (1) the eigenvalues; (2) information about the phase portrait derived from the eigenvalues (saddle, node, spiral) and the stability type (stable if all real parts are negative; unstable if at least one real part is positive; undesignated if neither); (3) further information beyond what the eigenvalues alone tell you: if a spiral, the direction (clockwise or counterclockwise) of motion; if the eigenvalues are repeated, whether the matrix is defective or complete.

| a | eigenvalues | info | more info |
|----|-----------------------------|-------------------------|-----------|
| -6 | -5, -2 | stable node | |
| -5 | -3 | defective stable node | |
| -2 | $\frac{-3\pm\sqrt{-15}}{2}$ | stable spiral | clockwise |
| 1 | $\pm\sqrt{-3}$ | center | clockwise |
| 2 | $\frac{1\pm\sqrt{-7}}{2}$ | unstable spiral | clockwise |
| 3 | 1 | defective unstable node | |
| 4 | 0, 3 | unstable comb | |
| 5 | $2\pm\sqrt{5}$ | saddle | |

The defective nodes are defective, because $A - \lambda I$ is nonzero.

4. Make sure you know how to find the general solution to $\dot{\mathbf{u}} = A\mathbf{u}$ for each of these cases. Special attention is required in the defective node case.

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