

110.302 Lecture 6: 9/14/15

I

New Structure type: Autonomous

Suppose in $y' = f(x, y)$, f is only a function of y : $y' = f(y)$

Such an ODE is separable, but $\frac{1}{f(y)} \frac{dy}{dt} = 1$ may still be hard to integrate.

An ODE of the form $y' = f(y)$ is called autonomous: t is not explicitly present in the equation.

exs $\dot{x} = x^4$, $y' = ky$, k a constant

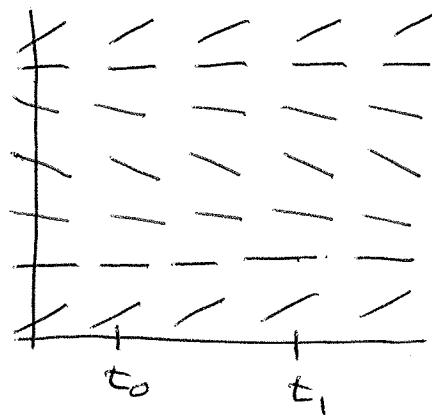
$$\frac{dz}{dt} = z(1-z) \quad (\text{Logistic eqn}).$$

Here, even without solving, properties of autonomous ODEs allow for effective study.

Properties of autonomous $y' = f(y)$

① Structure of slope field.

- Slope field doesn't change in t -direction.
(different t 's have same look)



- Every vertical slice looks the same,
- Every horizontal slice is an isocline:
a curve along which all slopes of solution curves are the same.

② Existence and uniqueness:

~~Since here f is only a function of y ,~~

- Existence of solutions is assured when $f(y)$ is continuous.
- Uniqueness of solutions is assured when $f'(y) = \frac{df}{dy}$ is continuous.

(Here, $\frac{\partial f}{\partial y}(t, y) = \frac{df}{dy} = f'(y)$ since t does not occur as a variable in f).

Conclusion: No crossing of solutions where $f(y)$ and $f'(y)$ are defined.

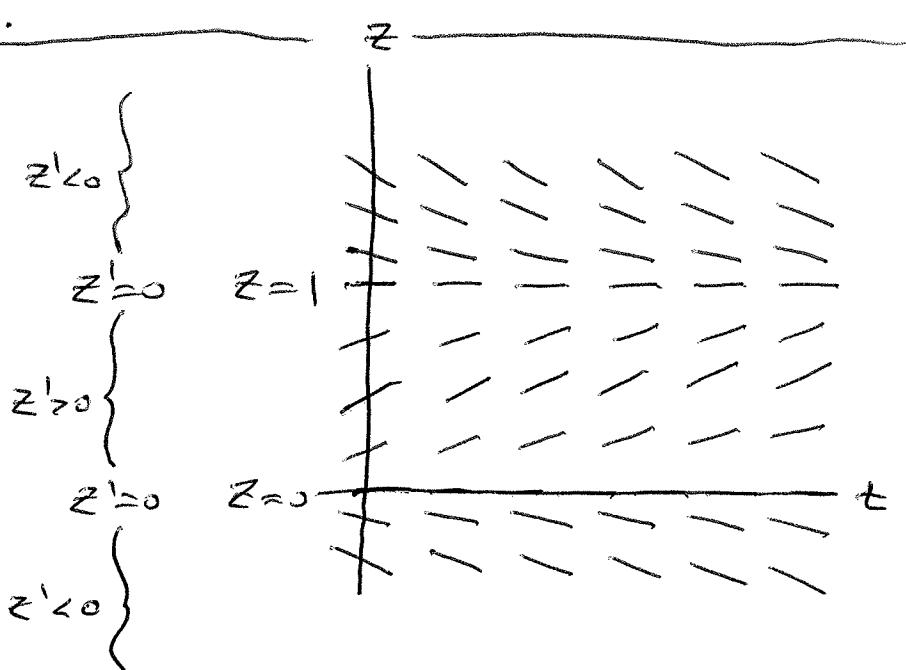
③ Equilibrium Solutions

At any place y_0 where $f(y_0) = 0$, then $y'(t) = 0$ here, and this $y(t) = y_0$ is a constant solution (or equilibrium, or steady-state solution).

Its graph is a horizontal line and is an isocline.

$$\text{ex } z' = z(1-z)$$

Here $z(t) = 0$
and $z(t) = 1$
are both
equilibrium
solutions



And in between the equilibria, the sign of z' does not change. Hence solutions

- Ⓐ are trapped between equilibria, and
- Ⓑ always travel in the same direction.

In the example, we can say the following, without solving:

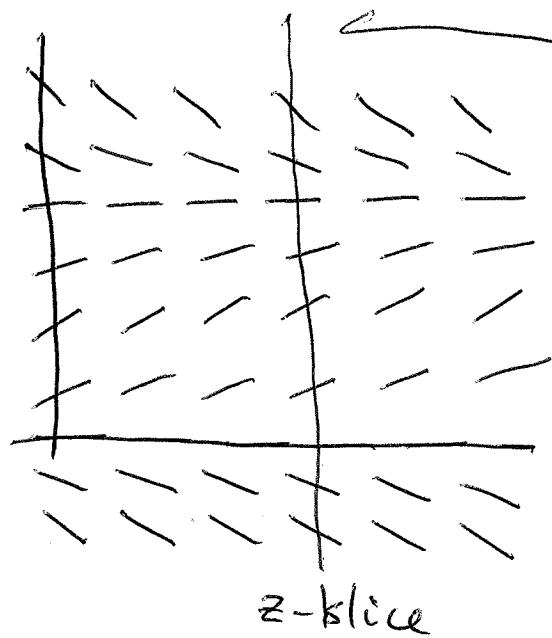
- (I) Solutions exist and are unique everywhere
($f(z)$ and $f'(z)$ are polynomials)
- (II) Equilibria only at $z=0$ and $z=1$.
- (III) Any solution that passes through $0 < z_0 < 1$
will tend toward the equilibria $z(t)=1$.
Any solution that starts at $z_0 < 0$ will
tend to $-\infty$
Any solution that starts at $z_0 > 1$ will
tend to ∞ $z(t)=1$

Here we can say $\lim_{t \rightarrow \infty} z(t) = \begin{cases} 1 & z_0 > 0 \\ 0 & z_0 = 0 \\ -\infty & z_0 < 0 \end{cases}$

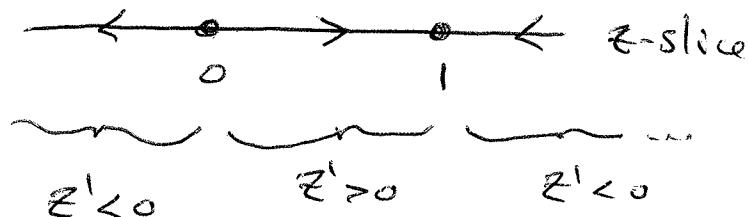
④ Phase line

Any vertical slice through the slope field
gives you all information about long
term behavior of solutions.

IV



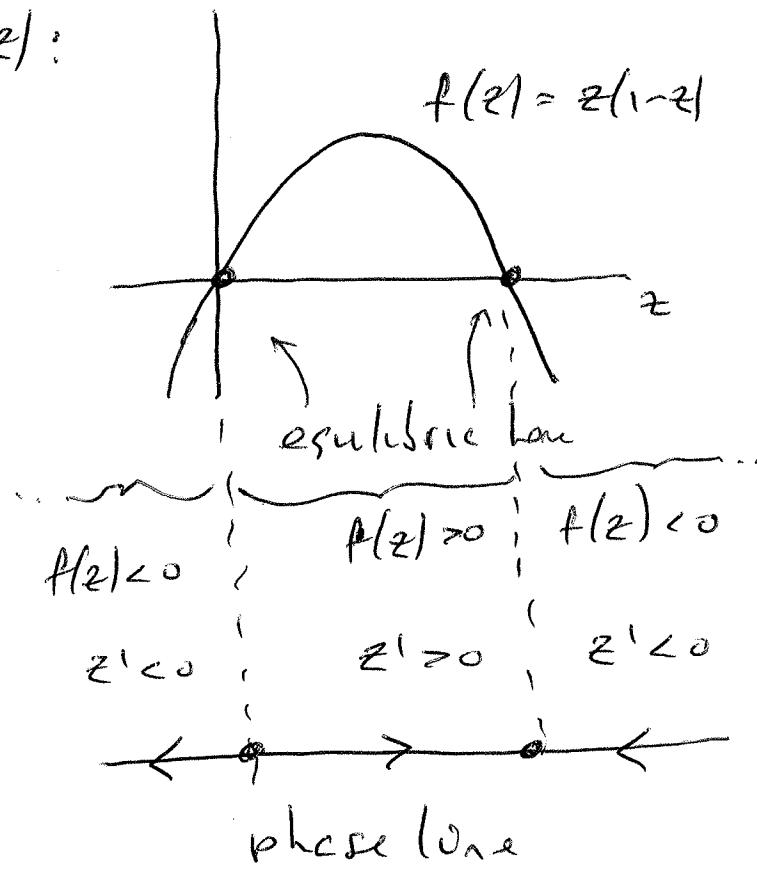
Phase line of $z' = z(1-z)$



without a slope field,
still easy to see
phase line: Crash f(z):

$$z' = z(1-z) = f(z)$$

Here, the phase line is a schematic that determines all long term behavior of the autonomous $z' = f(z)$



Def. For $y' = f(y)$, the set $\{y \in \mathbb{R} \mid f(y) = 0\}$ is the set of critical pts for the ODE.
(equilibrium solutions)

Critical pts (equilibrium solutions) can be classified by how solutions behave around them:

Let y_* be a critical pt for $y' = f(y)$, and let $N_\varepsilon(y_*) = \{y \in \mathbb{R} \mid |y - y_*| < \varepsilon\}$ be an ε -neighborhood of y_* .

(a) If there is an $\varepsilon > 0$ where for all $y \in N_\varepsilon(y_*)$

$$\lim_{t \rightarrow \infty} y(t) = y_* \Rightarrow y_* \text{ is asymptotically stable}$$

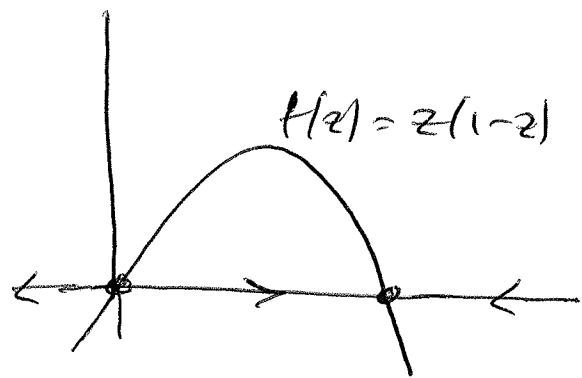
(b) If there is an $\varepsilon > 0$ where for all $y \in N_\varepsilon(y_*)$

$$\lim_{t \rightarrow -\infty} y(t) = y_* \Rightarrow y_* \text{ is unstable}$$

(c) asympt. stable on one side and unstable on the other, then y_* is semi-stable.

ex. $z' = z(1-z)$, Here critical pts are
 $z=0, 1$. And

Here $z(t)=1$ is asymptotically stable
 and $z(t)=0$ is unstable.



ex. $y' = (1-y)^2(y-4)$

Here, critical pts at $y=1, 4$.

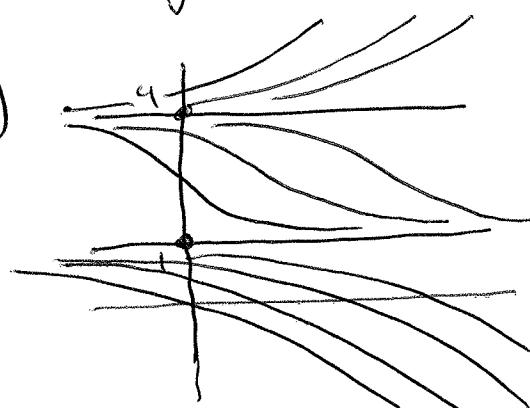
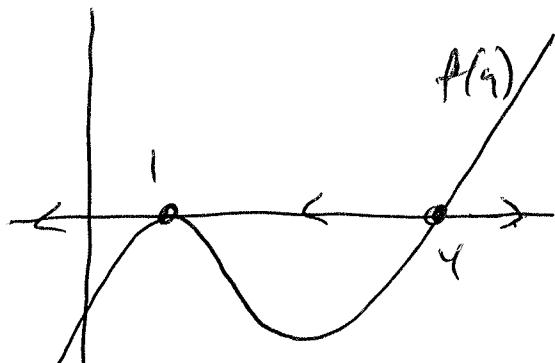
Phase line is

(check sign in each interval formed by critical pts.)



$y(t)=4$ is unstable
 $y(t)=1$ is semistable.

Graph of $f(y) = (1-y)^2(y-4)$



$$\lim_{t \rightarrow \infty} y(t) = \begin{cases} \infty & y_0 > 4 \\ 4 & y_0 = 4 \\ 1 & 1 \leq y_0 < 4 \\ -\infty & y_0 < 1 \end{cases}$$