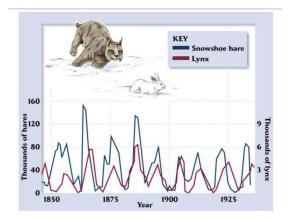
### MATH 226: Differential Equations



Class 26: April 18, 2025

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## Notes on Assignment 16 Assignment 17

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#### **Upcoming Schedule**

- Today: Competition Model Predator – Prey Model
- Wednesday: Fragility of a Center Periodic Solutions and Limit Cycles

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Friday: Chaos and Strange Attractors

#### Current Goal: Approximating Nonlinear Autonomous System with Linear System Near An Equilibrium Point

x' = F(x, y)y' = G(x, y)

$$F(x,y) \approx F(x^*,y^*) + F_x(x^*,y^*)(x-x^*) + F_y(x^*,y^*)(y-y^*)$$
  
$$G(x,y) \approx G(x^*,y^*) + G_x(x^*,y^*)(x-x^*) + G_y(x^*,y^*)(y-y^*)$$

But at Equilibrium Points,  $F(x^*, y^*) = 0$ ,  $G(x^*, y^*) = 0$  so

$$F(x,y) \approx F_x(x^*,y^*)(x-x^*) + F_y(x^*,y^*)(y-y^*)$$
  

$$G(x,y) \approx G_x(x^*,y^*)(x-x^*) + G_y(x^*,y^*)(y-y^*)$$

$$F(x,y) \approx F_x(x^*,y^*)(x-x^*) + F_y(x^*,y^*)(y-y^*)$$
  

$$G(x,y) \approx G_x(x^*,y^*)(x-x^*) + G_y(x^*,y^*)(y-y^*)$$

which we can write as

$$\begin{bmatrix} F_x(x^*, y^*) & F_y(x^*, y^*) \\ G_x(x^*, y^*) & G_y(x^*, y^*) \end{bmatrix} \begin{bmatrix} x - x^* \\ y - y^* \end{bmatrix}$$

or

$$J(x^*, y^*) \begin{bmatrix} x - x^* \\ y - y^* \end{bmatrix} = J(x^*, y^*) \begin{bmatrix} h \\ k \end{bmatrix}$$

J is called the Jacobi Matrix or Jacobian

**Simple Competition Model** 

$$x' = ax - bxy = x(a - by) = F(x, y)$$
  

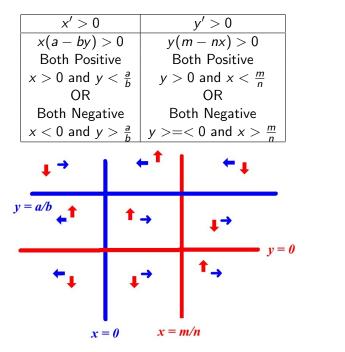
$$y' = my - nxy = y(m - nx) = G(x, y)$$
  

$$a, b, m, n > 0$$

Search For Equilibrium Points x' = 0 at  $x = 0, y = \frac{a}{b}$  y' = 0 at  $y = 0, x = \frac{m}{n}$ Critical Points: (0,0) and  $(\frac{m}{n}, \frac{a}{b})$ : One Point Orbits x-axis is an orbit and y-axis is an orbit.

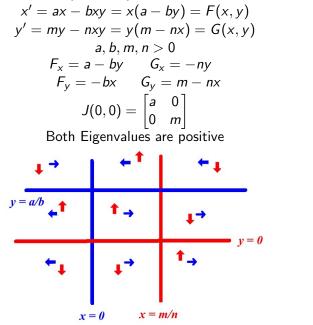
x' > 0	<i>y'</i> > 0
x(a-by)>0	y(m-nx)>0
Both Positive	Both Positive
$x > 0$ and $y < \frac{a}{b}$	$y > 0$ and $x < \frac{m}{n}$
OR	OR "
Both Negative	Both Negative
$x < 0$ and $y > \frac{a}{b}$	$y > = < 0$ and $x > \frac{m}{n}$

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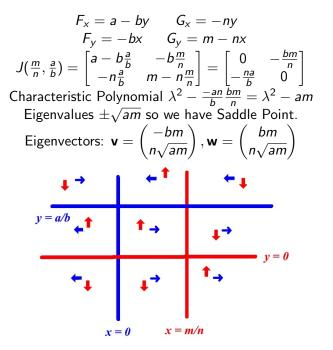


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#### Simple Competition Model



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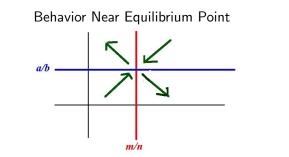


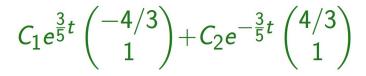
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A Specific Example: a = .9, b = .6, m = .4, n = .3Critical Point  $(\frac{.4}{3}, \frac{.9}{6}) = (\frac{4}{3}, \frac{3}{2})$  $J() = \begin{vmatrix} 0 & -\frac{(.0)(.4)}{.3} \\ -\frac{.27}{6} & 0 \end{vmatrix} = \begin{vmatrix} 0 & -\frac{4}{5} \\ -\frac{9}{20} & 0 \end{vmatrix}$ Eigenvalue Eigenvector Solution  $\lambda = \sqrt{36/100} = \frac{3}{5} \qquad \mathbf{v} = \begin{pmatrix} -4/3 \\ 1 \end{pmatrix} \qquad e^{\frac{3}{5}t} \mathbf{v}$  $\lambda = -\sqrt{(36/100} = -\frac{3}{5} \qquad \mathbf{w} = \begin{pmatrix} 4/3 \\ 1 \end{pmatrix} \qquad e^{-\frac{3}{5}t} \mathbf{w}$ General Solution of Linear System

$$C_1 e^{\frac{3}{5}t} \begin{pmatrix} -4/3\\ 1 \end{pmatrix} + C_2 e^{-\frac{3}{5}t} \begin{pmatrix} 4/3\\ 1 \end{pmatrix}$$

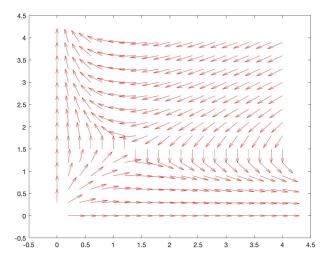
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Simple Model Of Competition x' = ax - bxyy' = my - nxya, b, m, n > 0

Each Species Grows Exponentially in Absence of Other.



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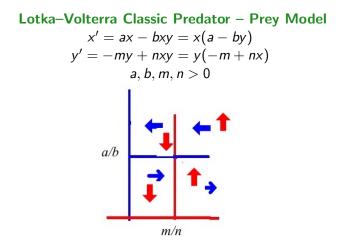
Simple Model x' = ax - bxyy' = my - nxya, b, m, n > 0

Each Species Grows **Exponentially** in Absence of Other.

More Realistic Model  $x' = ax - px^2 - bxy$   $y' = my - qy^2 - nxy$ a, b, m, n > 0

Each Species Grows Logistically in Absence of Other.

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# Predator - Prey Model with Logistic Prey Growth $x' = ax - px^2 - bxy$ y' = -my + nxya, b, m, n, p > 0a/b m/na/p

$$\frac{a}{p} > \frac{m}{n}$$
 so  $n - pm > 0$ 

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Predator - Prey Model with Logistic Prey Growth  

$$x' = ax - px^2 - bxy$$

$$y' = -my + nxy$$

$$a, b, m, n, p > 0$$

$$\begin{aligned} F(x,y) &= ax - px^2 - bxy & G(x,y) = -my + nx^2 \\ F_x(x,y) &= a - 2px - by & G_x(x,y) = ny \\ F_y(x,y) &= -bx & G_y(x,y) = -m + nx \end{aligned}$$

$$J(x,y) = \begin{bmatrix} F_x(x,y) & F_y(x,y) \\ G_x(x,y) & G_y(x,y) \end{bmatrix} = \begin{bmatrix} a - 2px - by & -bx \\ ny & nx - m \end{bmatrix}$$

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$$J(x,y) = \begin{bmatrix} a - 2px - by & -bx \\ ny & nx - m \end{bmatrix}$$

At Critical Point  $(x^*, y^*) = (\frac{m}{n}, \frac{a}{b} - \frac{pm}{an})$ :

$$J(x^*, y^*) = \begin{bmatrix} a - 2px - by & -bx \\ ny & nx - m \end{bmatrix}$$

$$A = J(x^*, y^*) = \begin{bmatrix} -\frac{pm}{n} & -\frac{bm}{n} \\ \frac{na-pm}{b} & 0 \end{bmatrix} = \begin{bmatrix} - & -1 \\ + & 0 \end{bmatrix}$$
so Trace(A) < 0 and Det(A) > 0

$$\lambda = \frac{\text{Trace}(A) \pm \sqrt{(\text{Trace}(A))^2 - 4\text{Det}(A)}}{2}$$

Real Parts of Eigenvalues Are Negative

For Classic Lotka–Volterra Model, set 
$$p = 0$$
  
 $x' = ax - bxy$   
 $y' = -my + nxy$   
 $a, b, m, n, p > 0$ 

$$\begin{array}{ll} F(x,y) = ax - bxy & G(x,y) = -my + nx^2 \\ F_x(x,y) = a - by & G_x(x,y) = ny \\ F_y(x,y) = -bx & G_y(x,y) = -m + nx \end{array}$$

$$J(x,y) = \begin{bmatrix} F_x(x,y) & F_y(x,y) \\ G_x(x,y) & G_y(x,y) \end{bmatrix} = \begin{bmatrix} a - by & -bx \\ ny & nx - m \end{bmatrix}$$

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$$J(x,y) = \begin{bmatrix} a - by & -bx \\ ny & nx - m \end{bmatrix}$$

At Critical Point  $(x^*, y^*) = (\frac{m}{n}, \frac{a}{b})$ :

$$J(x^*, y^*) = \begin{bmatrix} a - by & -bx \\ ny & nx - m \end{bmatrix}$$

$$A = J(x^*, y^*) = \begin{bmatrix} 0 & -\frac{bm}{n} \\ \frac{na}{b} & 0 \end{bmatrix} = \begin{bmatrix} 0 & - \\ + & 0 \end{bmatrix}$$
so Trace(A) = 0 and Det(A) > 0

$$\lambda = \frac{Trace(A) \pm \sqrt{(Trace(A))^2 - 4Det(A)}}{2} = \pm \frac{\sqrt{-4Det(A)}}{2}$$
  
so  $\lambda = \pm i\sqrt{det(A)}$ . Eigenvalues are Pure Imaginary.

$$\begin{array}{ll} F(x,y) = ax - bxy & F_x = a - by & F_y = -bx \\ G(x,y) = -my + nxy & G_x = ny & G_y = -m + nx \end{array}$$

$$F(x, y) = ax - bxy \qquad F_x = a - by \qquad F_y = -bx$$
  

$$G(x, y) = -my + nxy \qquad G_x = ny \qquad G_y = -m + nx$$
  

$$J(x, y) = \begin{pmatrix} a - by & -bx \\ ny & -m + nx \end{pmatrix}$$

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$$F(x, y) = ax - bxy \qquad F_x = a - by \qquad F_y = -bx$$

$$G(x, y) = -my + nxy \qquad G_x = ny \qquad G_y = -m + nx$$

$$J(x, y) = \begin{pmatrix} a - by & -bx \\ ny & -m + nx \end{pmatrix}$$

$$J(0, 0) = \begin{pmatrix} a & 0 \\ 0 & -m \end{pmatrix}$$
Eigenvalue  $\lambda = a$  with eigenvector  $\mathbf{v} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ 
Eigenvalue  $\lambda = -m$  with eigenvector  $\mathbf{w} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ 

$$F(x, y) = ax - bxy \qquad F_x = a - by \qquad F_y = -bx$$

$$G(x, y) = -my + nxy \qquad G_x = ny \qquad G_y = -m + nx$$

$$J(x, y) = \begin{pmatrix} a - by & -bx \\ ny & -m + nx \end{pmatrix}$$

$$J(0, 0) = \begin{pmatrix} a & 0 \\ 0 & -m \end{pmatrix}$$
Eigenvalue  $\lambda = a$  with eigenvector  $\mathbf{v} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ 
Eigenvalue  $\lambda = -m$  with eigenvector  $\mathbf{w} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ 

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## Jacobian Analysis of Classic Lotka – Volterra $J(x,y) = \begin{pmatrix} a - by & -bx \\ ny & -m + nx \end{pmatrix}$

# Jacobian Analysis of Classic Lotka – Volterra $J(x, y) = \begin{pmatrix} a - by & -bx \\ ny & -m + nx \end{pmatrix}$ $J(\frac{m}{n}, \frac{a}{b}) = \begin{pmatrix} 0 & -\frac{bm}{n} \\ \frac{na}{b} & 0 \end{pmatrix}$

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Jacobian Analysis of Classic Lotka – Volterra  $J(x, y) = \begin{pmatrix} a - by & -bx \\ ny & -m + nx \end{pmatrix}$ 

$$J(\frac{m}{n},\frac{a}{b}) = \begin{pmatrix} 0 & -\frac{bm}{n} \\ \frac{na}{b} & 0 \end{pmatrix}$$

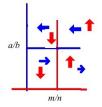
Characteristic Equation:  $\lambda^2 + am = 0$  so  $\lambda = \pm i\sqrt{am}$ Solutions of Linear System will involve sin  $\sqrt{amt}$ , cos  $\sqrt{amt}$ . Linear System has center.

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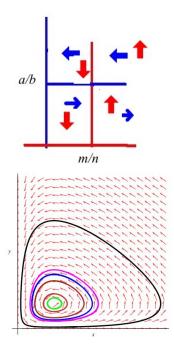
Jacobian Analysis of Classic Lotka – Volterra  $J(x, y) = \begin{pmatrix} a - by & -bx \\ ny & -m + nx \end{pmatrix}$ 

$$J(\frac{m}{n},\frac{a}{b}) = \begin{pmatrix} 0 & -\frac{bm}{n} \\ \frac{na}{b} & 0 \end{pmatrix}$$

Characteristic Equation:  $\lambda^2 + am = 0$  so  $\lambda = \pm i\sqrt{am}$ Solutions of Linear System will involve sin  $\sqrt{amt}$ , cos  $\sqrt{amt}$ . Linear System has center.



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Linear System Near 
$$\left(\frac{m}{n}, \frac{a}{b}\right)$$
  
 $u' = -\frac{bm}{n}v$   
 $v' = \frac{an}{b}u$ 

Linear System Near 
$$\left(\frac{m}{n}, \frac{a}{b}\right)$$
  
 $u' = -\frac{bm}{n}v$   
 $v' = \frac{an}{b}u$ 

$$\frac{v'}{u'} = \frac{an}{b}u \times \frac{n}{-bm}v = -\frac{an^2}{b^2m}\frac{u}{v}$$

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Linear System Near 
$$\left(\frac{m}{n}, \frac{a}{b}\right)$$
  
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$$\frac{v'}{u'} = \frac{an}{b}u \times \frac{n}{-bm}v = -\frac{an^2}{b^2m}\frac{u}{v}$$

Separate Variables:  $b^2 m v v' = -an^2 u u u'$ 

Linear System Near 
$$\left(\frac{m}{n}, \frac{a}{b}\right)$$
  
 $u' = -\frac{bm}{n}v$   
 $v' = \frac{an}{b}u$ 

$$\frac{v'}{u'} = \frac{an}{b}u \times \frac{n}{-bm}v = -\frac{an^2}{b^2m}\frac{u}{v}$$

Separate Variables:  $b^2m v v' = -an^2u u u'$ 

$$b^2 m v^2 = -a n^2 u^2 + C$$

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Linear System Near 
$$\left(\frac{m}{n}, \frac{a}{b}\right)$$
  
 $u' = -\frac{bm}{n}v$   
 $v' = \frac{an}{b}u$ 

$$\frac{v'}{u'} = \frac{an}{b}u \times \frac{n}{-bm}v = -\frac{an^2}{b^2m}\frac{u}{v}$$

Separate Variables:  $b^2m v v' = -an^2u u u'$ 

$$b^2 mv^2 = -an^2u^2 + C$$
$$an^2u^2 + b^2mv^2 = C$$

Linear System Near 
$$(\frac{m}{n}, \frac{a}{b})$$
  
 $u' = -\frac{bm}{n}v$   
 $v' = \frac{an}{b}u$ 

$$\frac{v'}{u'} = \frac{an}{b}u \times \frac{n}{-bm}v = -\frac{an^2}{b^2m}\frac{u}{v}$$

Separate Variables:  $b^2 m v v' = -an^2 u u u'$ 

$$b^{2}mv^{2} = -an^{2}u^{2} + C$$
  
$$an^{2}u^{2} + b^{2}mv^{2} = C$$
  
Orbit is an ellipse.

Solutions are linear combinations of sin  $\sqrt{amt}$  and  $\cos \sqrt{amt}$ . These are periodic with average values  $\frac{m}{n}$  (prey),  $\frac{a}{b}$  (predator)

x' = ax - bxy, y' = mxy - ny has Average Values  $x^* = \frac{m}{n}, y^* = \frac{a}{b}$ 

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x' = ax - bxy, y' = mxy - ny has Average Values  $x^* = \frac{m}{n}, y^* = \frac{a}{b}$ Suppose predators are birds and prey are mosquitos.

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x' = ax - bxy, y' = mxy - ny has Average Values  $x^* = \frac{m}{n}, y^* = \frac{a}{b}$ Suppose predators are birds and prey are mosquitos.

We spray insecticide to decrease further the number of mosquitos.

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x' = ax - bxy, y' = mxy - ny has Average Values  $x^* = \frac{m}{n}, y^* = \frac{a}{b}$ Suppose predators are birds and prey are mosquitos.

We spray insecticide to decrease further the number of mosquitos. We now have

x' = ax - bxy - cx, y' = mxy - ny - d with c > 0, d > 0

x' = ax - bxy, y' = mxy - ny has Average Values  $x^* = \frac{m}{n}, y^* = \frac{a}{b}$ Suppose predators are birds and prey are mosquitos. We spray insecticide to decrease further the number of mosquitos.

We now have

$$x' = ax - bxy - cx, y' = mxy - ny - d$$
 with  $c > 0, d > 0$   
 $x' = x(a - c - by), y' = y(mx - (n + d)).$ 

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x' = ax - bxy, y' = mxy - ny has Average Values  $x^* = \frac{m}{n}, y^* = \frac{a}{b}$ Suppose predators are birds and prey are mosquitos.

We spray insecticide to decrease further the number of mosquitos.

We now have

$$x' = ax - bxy - cx, y' = mxy - ny - d$$
 with  $c > 0, d > 0$   
 $x' = x(a - c - by), y' = y(mx - (n + d)).$ 

New Equilibrium is 
$$x^* = \frac{n+d}{m}, y^* = \frac{a-c}{b}$$

x' = ax - bxy, y' = mxy - ny has Average Values  $x^* = \frac{m}{n}, y^* = \frac{a}{b}$ Suppose predators are birds and prey are mosquitos.

We spray insecticide to decrease further the number of mosquitos.

We now have

$$x' = ax - bxy - cx, y' = mxy - ny - d$$
 with  $c > 0, d > 0$   
 $x' = x(a - c - by), y' = y(mx - (n + d)).$ 

New Equilibrium is 
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# WE INCREASE THE AVERAGE NUMBER OF MOSQUITOS WHILE DECREASING THE AVERAGE NUMBER OF BIRDS!

$$\frac{dy}{dx} = \frac{dy}{dt} / \frac{dx}{dt} = \frac{y(mx-n)}{x(a-by)} = \frac{y}{a-by} \frac{mx-n}{x}$$

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Separate Variables and Integrate

$$\int \left(\frac{a-by}{y}\right) \, dy = \int \left(\frac{mx-n}{x}\right) \, dx$$

$$\int \left(\frac{\mathsf{a} - \mathsf{b} \mathsf{y}}{\mathsf{y}}\right) \, \mathsf{d} \mathsf{y} = \int \left(\frac{\mathsf{m} \mathsf{x} - \mathsf{n}}{\mathsf{x}}\right) \, \mathsf{d} \mathsf{x}$$

$$\int \left(\frac{a - by}{y}\right) dy = \int \left(\frac{mx - n}{x}\right) dx$$
$$\int \frac{a}{y} - b dy = \int m - \frac{n}{x} dx$$

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$$a\ln y - by = mx - n\ln x + C$$

$$\ln y^{a} - by = mx - \ln x^{n} + C$$
  
Exponentiate each side:  
$$e^{\ln y^{a} - by} = e^{mx - \ln x^{n} + C}$$

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$$y^a e^{-by} = e^{mx} x^{-n} K$$

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$$\left(y^{a}e^{-by}\right)\left(x^{n}e^{-mx}\right)=K_{a}$$

$$\left(y^{a}e^{-by}\right)\left(x^{n}e^{-mx}\right)=K$$

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Let 
$$u = y^a e^{-by}$$
 and  $v = x^n e^{-mx}$ 

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We can graph

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*uv* = *K* in a (*u*, *v*)-plane
 *v* = *x<sup>n</sup>e<sup>-mx</sup>* in a (*x*, *v*)-plane
 *u* = *y<sup>a</sup>e<sup>-by</sup>* in a (*y*, *u*)-plane

$$f(x) = x^{n} e^{-mx}$$
  

$$f'(x) = x^{n-1} e^{-mx} (n - mx)$$
  

$$f''(x) = x^{n-2} e^{-mx} (m^{2}x^{2} - 2mnx + n^{2} - n)$$

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$$f''(x) = x^{n-2}e^{-mx} \left(m^2x^2 - 2mnx + n^2 - n\right)$$

f(x) ≥ 0, all x with f(x) = 0 if and only if x = 0.
f'(x) > 0 if x < n/m and f'(x) < 0 for x > n/m Hence there is a maximum at x = n/m.
f''(x) < 0 for n-√n/m < x < n+√n/m and positive outside this interval. Points of Inflection at n±√n/m.

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•  $f(x) \ge 0$ , all x with f(x) = 0 if and only if x = 0.

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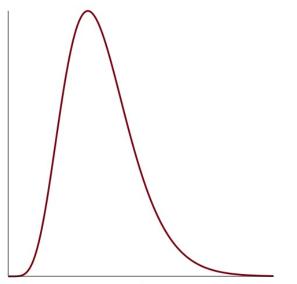
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Graph of 
$$x^n e^{-mx} = \frac{x^n}{e^{mx}}, x \ge 0$$
 is

- Increasing and concave up on  $[0, \frac{n-\sqrt{n}}{m}]$
- Increasing and concave down on  $\left[\frac{n-\sqrt{n}}{m}, \frac{n}{m}\right]$ .
- Decreasing and concave down on  $\left[\frac{n}{m}, \frac{n+\sqrt{n}}{m}\right]$ ,
- Decreasing and concave up on  $\left[\frac{n+\sqrt{n}}{m},\infty\right)$ .
- ▶  $\lim_{x\to\infty} f(x) = 0$  (Repeated Use of l'Hôpital's Rule ).



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Examples of Predator - Prey With Logistic Prey

$$a = 1, p = \frac{1}{2}, b = \frac{1}{2}, m = \frac{1}{4}, n = \frac{1}{2}$$
$$(x^*, y^*) = (\frac{1}{2}, \frac{3}{2})$$
$$J(\frac{1}{2}, \frac{3}{2}) = \begin{pmatrix} -\frac{1}{4} & -\frac{1}{4} \\ \frac{3}{4} & 0 \end{pmatrix}$$

Characteristic Polynomial:  $\lambda^2 + \frac{1}{4}\lambda + \frac{3}{16}$ Eigenvalues:  $\lambda = \frac{-1 \pm i \sqrt{11}}{8}$ 

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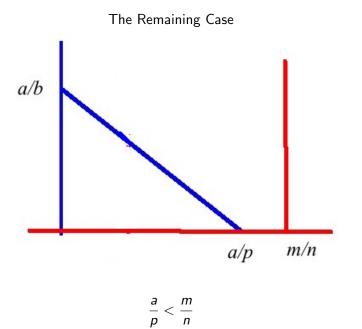
Examples of Predator – Prey With Logistic Prey

$$a = 16, p = 5/2, b = 7/8, m = 10, n = 2$$
  
 $(x^*, y^*) = (5, 4)$ 

$$J(5,4) = \begin{pmatrix} -\frac{25}{2} & -\frac{35}{8} \\ 8 & 0 \end{pmatrix}$$

Characteristic Polynomial:  $\lambda^2 + \frac{25}{2}\lambda + 35$ Eigenvalues:  $\lambda = \frac{-25\pm\sqrt{65}}{4}$ Both eigenvalues are negative.

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The Fragility of Being a Center Consider X' = AX with  $A = \begin{pmatrix} 36 & 80 \\ -50 & -36 \end{pmatrix}$ 

Characteristic Polynomial:  $\lambda^2 + 2704$  so eigenvalues are  $\lambda = \pm 52i$ Suppose we replace 36 with  $36 + \epsilon$  where  $\epsilon$  is a small number.

$$A = \begin{pmatrix} 36 + \epsilon & 80 \\ -50 & -36 \end{pmatrix}$$

Characteristic Polynomial:  $\lambda^2 - \epsilon \lambda + 2704 - 36\epsilon$  so eigenvalues are  $\lambda = \frac{\epsilon \pm \sqrt{\epsilon^2 + 144\epsilon - 10816}}{2}$ 

 $\epsilon$  small **positive** means real part  $\frac{\epsilon}{2} > 0$ : Spiral Source  $\epsilon$  small **negative** means real part  $\frac{\epsilon}{2} < 0$ : Spiral Sink

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# Poincaré – Bendixson Theorem



Henri Poincaré 1854 – 1912 Ivar Bendixson 1861 –1935

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