

FINAL EXAM MATH 565
KFUPM

Problem 1: Consider the system

$$\begin{cases} x' = -x^3 \\ y' = -y(x^2 + y^2 + 1) \\ z' = -\sin z \end{cases}$$

- (a) Find the equilibrium points.
- (b) What can you say about the stability of the origin?
- (c) Find some invariant sets
- (d) Linearize around the origin and decide about the stability of the origin.
- (e) Using a Lyapunov functional, is the origin asymptotically stable?

Problem 2: For the system

$$\begin{cases} x' = -2y + yz \\ y' = x - xz \\ z' = xy \end{cases}$$

- (a) Linearize around the origin and conclude
- (b) Find a Lyapunov function in the form $V(x) = C_1x^2 + C_2y^2 + C_3z^2$ and conclude.

Problem 3: Let

$$\begin{cases} x' = x - y - x^3 - xy^2 \\ y' = x + y - x^2y - y^3 \\ z' = \beta z, \beta \in \mathbb{R} \end{cases}$$

- (a) Linearize around the solution $(\cos t, \sin t, 0)^T$ and check that

$$\Phi(t) = \begin{pmatrix} e^{-2t} \cos t & -\sin t & 0 \\ e^{-2t} \sin t & \cos t & 0 \\ 0 & 0 & e^{\beta t} \end{pmatrix}$$

is the fundamental matrix.

- (b) Apply Floquet theorem.

Problem 4: Does the system below have periodic solutions?

$$\begin{cases} x_1' = x_2 + x_2x_1^2 \\ x_2' = 2 + x_1x_2 \end{cases}$$

Problem 5: For the system

$$\begin{cases} x' = x + y - x^3 - xy^2 \\ y' = -x + y - x^2y - y^3 \\ z' = -z \end{cases}$$

- (a) Demonstrate the existence of a limit cycle $x^2 + y^2 = 1, z = 0$
- (b) After linearizing, what can you say about the stability of the origin?
- (c) Use cylindrical coordinates to establish the stability of the limit cycle.

Problem 6: Consider the system

$$\begin{cases} x' = -y - x\sqrt{x^2 + y^2} \\ y' = x - y\sqrt{x^2 + y^2} \end{cases}$$

- (a) Show that the origin is a center of the linearized system, however in fact it is a spiral (using polar coordinates).
- (b) Find a Lyapunov function and conclude.