

Quiz 2

D Term, 2010

Show all work needed to reach your answers.

1. (10 points) Please decide which of the following is a Hamiltonian system. If a system is Hamiltonian, please find the Hamiltonian function H .

$$(a) \quad \begin{aligned} x' &= 8xy + x \sin(xy) \\ y' &= -x - 4y^2 - y \sin(xy) \end{aligned}$$

$$\frac{\partial f}{\partial x} = 8y + \sin(xy) + xy \cos(xy)$$

$$\frac{\partial g}{\partial y} = -8y - \sin(xy) - xy \cos(xy)$$

Since $\frac{\partial f}{\partial x} = -\frac{\partial g}{\partial y}$, this system is ~~Hamiltonian~~ ⁺¹.

$$\text{So } \frac{\partial H}{\partial y}(x, y) = 8xy + x \sin(xy) \Rightarrow H(x, y) = 4xy^2 - \cos(xy) + C(x) \quad (+1)$$

$$\Rightarrow \frac{\partial H}{\partial x}(x, y) = 4y^2 + y \sin(xy) + C'(x) = -g(x, y) = -(-x - 4y^2 - y \sin(xy)) \quad (+1)$$

$$\Rightarrow C'(x) = x \quad (+1) \Rightarrow C(x) = \frac{1}{2}x^2 \quad (+1)$$

$$\text{Thus } H(x, y) = 4xy^2 - \cos(xy) + \frac{1}{2}x^2$$

$$(b) \quad \begin{aligned} x' &= 2x + y \\ y' &= 8x + 2y \end{aligned}$$

$$\frac{\partial f}{\partial x} = 2 \quad (+1) \quad \frac{\partial g}{\partial y} = 2$$

So $\frac{\partial f}{\partial x} \neq -\frac{\partial g}{\partial y} \Rightarrow \text{not Hamiltonian.}$

2. (10 points) Let $(0,0)$ be an equilibrium point for the ODE system $x' = f(x, y), y' = g(x, y)$.

- (a) Which of the following could be a Liapunov function V_k for this system? (Circle each potential Liapunov function; cross out any V_k that can not be Liapunov.)

$$(1) \quad V_1(x, y) = x^2 + 8xy + y^2$$

$$\nabla(x, -x) = -6x^2 \leq 0$$

$$(2) \quad V_2(x, y) = x^8 + 5y^4 + \cos x - 1$$

$$\nabla(x, y) < 0 \text{ for } 0 < x < 1$$

$$(3) \quad V_3(x, y) = 6x^2 + \cos(y)$$

$$\nabla(0, 0) \neq 0$$

- (b) Suppose $x = \varphi(t), y = \psi(t)$ is a solution trajectory for this system. If V is a strict Liapunov function for the system, please show that V is strictly decreasing along this trajectory. (Hint: chain rule.)

$$\frac{d}{dt} (V(\varphi(t), \psi(t))) \stackrel{(+2)}{=} \nabla V(\varphi(t), \psi(t)) \cdot (\varphi'(t), \psi'(t))$$

Chain rule ⁺¹

the ODE $\frac{d}{dt} \nabla V(\varphi(t), \psi(t)) \leq 0$

Liapunov inequality

So V is strictly decreasing. ⁺¹