

Theory of Ordinary Differential Equations

Arnd Scheel, VinH 509, phone 625-4065, scheel@umn.edu

— Homework 7 —

- (1) Consider a saddle

$$u' = -u + f(u, v), \quad v' = \rho v + g(u, v), \quad \rho > 0,$$

with $f, g = O(2)$ and smooth.

Let $(u, v)(t) \rightarrow 0$ be a solution in the stable manifold. Show that the solution possesses an exponential expansion, that is,

$$(u, v)(t) = (u_1, v_1)e^{-t} + (u_2, v_2)e^{-2t} + o(e^{-2t}),$$

(you will see that you can continue to higher orders).

Optional: Compute the coefficients u_j, v_j assuming that $u_1 = \delta \ll 1$ to order δ^2 , using the Taylor expansion of f, g .

- (2) Recall the amplitude equations for rotating convection

$$\begin{aligned} x' &= x(1 - x^2 - by^2 - cz^2), \\ y' &= y(1 - y^2 - bz^2 - cx^2), \\ z' &= z(1 - z^2 - bx^2 - cy^2). \end{aligned}$$

- (a) Find all equilibria, determine their linear stability, and their nonlinear stability when the linearization is hyperbolic.
 - (b) Find the parameters b, c such that there are no equilibria with $x = 0, yz \neq 0$ and such that all equilibria are unstable.
 - (c) Simulate the case $c = 3, b = 0$ in the octant $x, y, z \geq 0$. What do you see in the coordinate planes? What happens to solutions in $x, y, z > 0$?
 - (d) Show that in the parameter regime (b) (or, specifically, for the parameters in (c)), the ω -limit set of a solution in $x > y > z > 0$ cannot be a single equilibrium.
- (3) Consider $u' = -u + v, v' = -v + u^2$. Show that there exists a one-dimensional, smooth invariant manifold tangent to the eigenspace. Compute its quadratic expansion. *Hint: Use projection coordinates $v_1 = v/u, u_1 = u$ and find the strong stable manifold of the origin in the new coordinates.*
- (4) Consider $x' = -x, y' = -2y + x^2$. The linear equation possesses a weak stable subspace $E^s = \{y = 0\}$.
- (a) Assume that there exists a C^2 -invariant manifold tangent to this subspace and try to compute its quadratic terms at the origin: what goes wrong?

- (b) Find solutions explicitly and show that manifolds tangent to E^s are not of class C^2 .

*Homework is due on Monday, November 19, in class.
For full score, 4 correct exercises!*