

POSTGRADUATE THIRD SEMESTER EXAMINATIONS, 2021

Subject: Mathematics
Course Code: Math-305ME (Old)

Course ID: 32155
Course Title: Dynamical System (Old)

Full Marks: 40

Time: 2 Hours

The figures in the margin indicate full marks

Notations and symbols have their usual meaning

Answer any five questions.

8x5=40

1. (a) Write down the conditions for existence of unique solution of the following system of differential equations

$$\begin{aligned}\frac{dx}{dt} &= a_{11}(t)x + a_{12}(t)y + F_1(t) \\ \frac{dy}{dt} &= a_{21}(t)x + a_{22}(t)y + F_2(t).\end{aligned}$$

- (b) Find the solution of the homogeneous linear system

$$\begin{aligned}\frac{dx_1}{dt} &= 4x_1 - x_2 \\ \frac{dx_2}{dt} &= x_1 + 2x_2.\end{aligned}$$

2+6

2. Consider the linear system

$$\begin{aligned}\frac{dx_1}{dt} &= x_1 + 3x_2 \\ \frac{dx_2}{dt} &= 3x_1 + x_2.\end{aligned}$$

Find the solution of the corresponding uncoupled system and sketch the phase portrait in both x-plane and y-plane.

8

3. (a) Define hyperbolic and non-hyperbolic equilibrium point.

- (b) Consider the non-linear system

$$\begin{aligned}\frac{dx_1}{dt} &= -2x_2 + x_2x_3 - x_1^3 \\ \frac{dx_2}{dt} &= x_1 - x_1x_3 - x_2^3 \\ \frac{dx_3}{dt} &= x_1x_2 - x_3^3.\end{aligned}$$

Check whether the trivial equilibrium point is hyperbolic or non-hyperbolic. Also investigate the stability of the equilibrium point.

2+6

4. (a) State the Bendixson-Dulac's criterion for non-existence of close orbit.

(b) Investigate the global stability of the equilibrium point of the following system of equations

$$\begin{aligned}\frac{dx}{dt} &= \sigma(y - x) \\ \frac{dy}{dt} &= rx - y - xz \\ \frac{dz}{dt} &= xy - bz.\end{aligned}$$

2+6

5. Consider the Van der Pol equation

$$\frac{d^2y}{dt^2} - \mu(1 - y^2)\frac{dy}{dt} + y = 0.$$

Transform the above second order equation as a first order system of equations. Determine the steady state(s) and their stability. Also discuss whether the system undergoes Hopf bifurcation for gradual changes in the parameter μ .

8

6. (a) Consider the difference equation

$$x_{n+1} = f(x_n).$$

Discuss about the local stability and asymptotic stability of a fixed point of the above difference equation.

(b) Consider the logistic difference equation

$$x_{n+1} = \mu x_n(1 - x_n) \text{ when } \mu > 0.$$

Find the fixed points and investigate their stability.

4+4

7. (a) Find the solution of the difference equation

$$x_{n+1} = 2x_n + 5^n, \quad x_1 = \frac{1}{2}.$$

(b) Solve the following system of difference equations

$$x_{n+1} = 6x_n - 3y_n$$

$$y_{n+1} = 2x_n + y_n.$$

Also check the stability of the solution.

3+5

8. (a) Consider the non-linear difference equation

$$x_{n+1} = x_n^2 + 3x_n.$$

Find the equilibrium points and determine their stability.

(b) Consider the system of non-linear difference equations

$$x_{n+1} = 2x_n - y_n^2$$

$$y_{n+1} = y_n - 5x_n^2.$$

Find the equilibrium points and determine their stability.

4+4