

$$\textcircled{2} \quad X_1' = X_2 - X_1 - X_1^2 \quad R_1$$

$$X_2' = 3X_1 - X_2 - X_1^2 \quad R_2$$

R

$$X_2 - X_1 - X_1^2 = 0$$

$$3X_1 - X_2 - X_1^2 = 0$$

$$X_1 + X_1^2 = 3X_1 - X_1^2$$

$$2X_1^2 - 2X_1 = 0$$

$$2X_1(X_1 - 1) = 0$$

$$\downarrow$$

$$X_1 = 0$$

$$\downarrow$$

$$X_1 = 1$$

$$X_2 = 0$$

$$X_2 = 2$$

(0,0)

linearizovani sistem:

$$X_1' = -X_1 + X_2$$

$$X_2' = 3X_1 - X_2$$

$$\frac{\partial f_1}{\partial X_1} = -1 - 2X_1 \Big|_{(0,0)} = -1$$

$$\frac{\partial f_1}{\partial X_2} = 1$$

$$A = \begin{pmatrix} -1 & 1 \\ 3 & -1 \end{pmatrix}$$

\Downarrow

$$\lambda^2 + 2\lambda - 2 = 0$$

$\lambda_{1/2} = -1 \pm \sqrt{3} \Rightarrow$ imamo bar jednu nulu koja je pozitivna \Rightarrow

$\textcircled{T} \Rightarrow (X_1, X_2) = (0,0)$ je nestab. položaj

(1,2)

Prvo vršimo translaciju da bismo prebacili na (0,0)

$$X_1 = y_1 + 1$$

$$X_2 = y_2 + 2$$

$$y_1' = y_2 + 2 - y_1 - 1 - (y_1 + 1)^2 = \dots = -3y_1 + y_2 - y_1^2$$

$$y_2' = y_1 - y_2 - y_1^2$$

Lin. sistem:
$$\begin{cases} y_1' = -3y_1 + y_2 \\ y_2' = y_1 - y_2 \end{cases}$$

$$A = \begin{pmatrix} -3 & 1 \\ 1 & -1 \end{pmatrix}$$

(

$$\lambda^2 + 4\lambda + 2 = 0$$

$$= -2 \pm \sqrt{2} < 0 \stackrel{\text{Ⓣ}}{=} \Rightarrow \text{(1,2) animp. stab. položaj ravn. za naš sistem}$$

3. $x_1' = \ln(1 + x_2 + \sin x_1)$

$x_2' = 2 + \sqrt[3]{3 \sin x_1} - 8$

$1 + x_2 + \sin x_1 = 1 \quad (1) \quad \ln x = 0 \Leftrightarrow x = 1$

$\sqrt[3]{3 \sin x_1} - 8 = -2 \quad (2)$
 $= -8$

$\Rightarrow \sin x_1 = 0, \quad x_1 = k\pi, \quad k \in \mathbb{Z}$

(1) $\Rightarrow x_2 = 0$

$(k\pi, 0)$ - vsi položaji ravnoteže

Translacija: $x_1 = y_1 + k\pi$

$x_2 = y_2$

$y_1' = \ln(1 + y_2 + \sin(y_1 + k\pi))$

$y_2' = 2 + \sqrt[3]{3 \sin(y_1 + k\pi)} - 8$

$\sin(y_1 + k\pi) = \sin y_1 \cdot \cos(k\pi) + \cos y_1 \cdot \sin(k\pi) = (-1)^k \sin y_1$

$\Rightarrow y_1' = \ln(1 + y_2 + (-1)^k \sin y_1) \approx y_2 + (-1)^k \sin y_1 \approx y_2 + (-1)^k y_1$

$y_2' = 2 + \sqrt[3]{3(-1)^k \sin y_1} - 8$

$$\sqrt[3]{3(-1)^k \sin y_1 - 8} = -2 \sqrt{1 - \frac{3}{8} (-1)^k \sin y_1}$$

$$(1+x)^\alpha = 1 + \alpha x + \frac{\alpha(\alpha-1)}{2} x^2 + \dots$$

$$\approx -2 \left(1 + \frac{1}{3} \left(-\frac{3}{8} (-1)^k \sin y_1 \right) \right) = -2 + \frac{1}{4} (-1)^k \sin y_1 \approx -2 + \frac{1}{4} (-1)^k y_1$$

$$\Rightarrow y_2' = 2 + \sqrt[3]{\dots} \approx \frac{1}{4} (-1)^k y_1$$

$$A = \begin{pmatrix} (-1)^k & 1 \\ \frac{1}{4} (-1)^k & 0 \end{pmatrix}$$

$$\det(A - \lambda E) = \dots = ((-1)^k - \lambda)(-\lambda) - \frac{1}{4} (-1)^k = 0$$

$$\lambda^2 - (-1)^k \lambda - \frac{1}{4} (-1)^k = 0$$

$$\lambda_{1/2} = \frac{(-1)^k \pm \sqrt{1 + (-1)^k}}{2}$$

k -neparan $\Rightarrow \lambda_{1/2} = -\frac{1}{2}$ stabilan pol. rovn. (amrup. stab)

k -parno $\Rightarrow \frac{1 \pm \sqrt{2}}{2}$ nestabilan položaj rovn.

Za vježbu: $x_1' = x_2$

Ispitati sve položaje ravnoteže.

$$x_2' = \sin(x_1 + x_2)$$

Teoreme Lyapunova

$$\begin{cases} x_1' = f_1(x) \\ \vdots \\ x_n' = f_n(x) \end{cases} \leftarrow \text{dinamički sistem}$$

Def. $V(x)$ koje su neprekidno dif. u nekoj okolini tačke $(0,0)$

$$\left. \begin{aligned} &V(x) > 0 \quad \forall x \in \mathcal{O}(0) \\ &V(0) = 0 \end{aligned} \right\} \Rightarrow \text{poz. definitna.}$$

Def. Poz. definitnu f-ju $V(x)$ nazivamo f-jom Lyapunova za sistem

$$x' = F(x) \text{ ako } \forall x \in \mathcal{O}(0) \quad \dot{V}(x) = \langle \text{grad } V(x), F(x) \rangle \leq 0$$

Teorema: Ako u nekoj okolini $\mathcal{O}(0)$ postoji Lyapunova f-ja za

$$x' = F(x), \text{ tada je } x=0 \text{ stabilan. } (x=0 \text{ položaj ravnoreže perp.})$$

Teorema: { -|| -

$$\forall x \in \mathcal{O}(0) \quad \dot{V}(x) \leq -w(x), \text{ gdje je } w(x) \text{ neprekidno diferencijabilna}$$

pozitivno definitna f-ja u $\mathcal{O}(0)$. Tada položaj ravnoreže $x=0$ je

asimptotski stabilan.

Teorema: Ako postoji $V(x)$ t.d. je $V(0) = 0$, $V(x) > 0$ (poz. definitna)

$\dot{V}(x) \geq W(x)$ W - poz

$\Rightarrow X = 0$ nestabilna.

Funkcije Lyapunova:

$$\textcircled{4} \quad \dot{x}_1 = x_1^3 - x_2$$

$$\dot{x}_2 = x_1 + x_2^3$$

\cong

$$V(x) = \alpha x_1^2 + \beta x_2^2$$

$$\dot{V}(x) = 2\alpha x_1 (x_1^3 - x_2) + 2\beta x_2 (x_1 + x_2^3) =$$

$$= 2\alpha x_1^4 - \underbrace{2\alpha x_1 x_2 + 2\beta x_1 x_2}_{\textcircled{0}} + 2\beta x_2^4 =$$

$$\alpha = \beta = 1$$

$$= 2X_1^4 + 2X_2^4 = 2(X_1^4 + X_2^4) \geq 0 \text{ nestabilno}$$

$$X_1^4 + X_2^4$$

$$\textcircled{5} \quad X_1' = X_2 - X_1^3 - X_1 X_2^2$$

$$X_2' = -X_1 - X_2 X_1^2 - X_2^3$$

P

$$V(X_1, X_2) = \alpha X_1^2 + \beta X_2^2$$

$$\dot{V}(X) = 2\alpha X_1 (X_2 - X_1^3 - X_1 X_2^2) + 2\beta X_2 (-X_1 - X_2 X_1^2 - X_2^3) =$$

$$(\alpha, \beta) = (1, 1)$$

$$= -2X_1^4 - 2X_1^2 X_2^2 - 2X_2^2 X_1^2 - 2X_2^4 =$$

$$= -2(X_1^4 + 2X_1^2 X_2^2 + X_2^4) = -2(X_1^2 + X_2^2)^2 < 0$$

$$(X_1, X_2) \neq (0, 0)$$

$$\leq -(X_1^2 + X_2^2)^2$$

$X=0$ je asimptoticky stabilan

$$\textcircled{6} \quad X_1' = -X_2 - X_1^3 - X_1 X_2^2$$

$$\rightarrow \begin{pmatrix} 0 & -1 \\ 2 & 0 \end{pmatrix}$$

$$X_2' = 2X_1 - 2X_1^2 X_2 - 2X_2^3$$

$$\lambda^2 + 2 = 0$$

$$\lambda = \pm i\sqrt{2}$$

P

$$V(X_1, X_2) = \alpha X_1^2 + \beta X_2^2$$

$$\dot{V}(X) = 2\alpha X_1 (-X_2 - X_1^3 - X_1 X_2^2) + 2\beta X_2 (2X_1 - 2X_1^2 X_2 - 2X_2^3)$$

$4\beta = 2\alpha$ (hočemo da nuliramo $X_1 X_2$ jer za njih ne znamo hoće li biti poz)

$$2\beta = \alpha \Rightarrow \alpha = 2$$

$$\beta = 1$$

$$V(X_1, X_2) = 2X_1^2 + X_2^2$$

$$= -4X_1^4 - 4X_1^2 X_2^2 - 4X_1^2 X_2^2 - 4X_2^4 = -4(X_1^4 + 2X_1^2 X_2^2 + X_2^4) =$$

$$= -4(X_1^2 + X_2^2)^2 < 0$$

$$\text{za } (X_1, X_2) \neq (0, 0)$$

$$\leq -(X_1^2 + X_2^2)^2$$

$\oplus \Rightarrow$ asimptoticky stabilan

položaj ravnoteže

$$\textcircled{7} \quad \begin{cases} X_1' = -X_2 + X_1^3 + X_1 X_2^2 \\ X_2' = X_1 + X_1^2 X_2 + X_2^3 \end{cases} \rightarrow \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \quad \begin{aligned} \lambda^2 + 1 &= 0 \\ \lambda &= \pm i \end{aligned}$$

$$V(X) = X_1^2 + X_2^2$$

$$\dot{V}(X) = 2(X_1^2 + X_2^2)^2 > 0 \text{ za } (X_1, X_2) \neq (0, 0)$$

\Rightarrow nestabilan položaj ravnoteže

$$\textcircled{8} \quad X_1' = -\sin X_2$$

$$X_2' = X_1$$

$$\frac{dx_2}{dx_1} = \frac{f_2}{f_1}$$

$$(1) \quad \frac{dx_1}{f_1} = \frac{dx_2}{f_2}$$

$$E(X_1, X_2) = c \quad \text{prvi integral}$$

Ako postoji prvi int. za sis. (1) + d je pozitivno definitivan, tada je položaj ravnoteže stabilan.

$$\frac{dx_1}{-\sin x_2} = \frac{dx_2}{x_1} \quad \text{+zv. sistem karakteristika}$$

$$x_1 dx_1 = -\sin x_2 dx_2 \quad | \int$$

$$\frac{x_1^2}{2} = \cos(x_2) + c$$

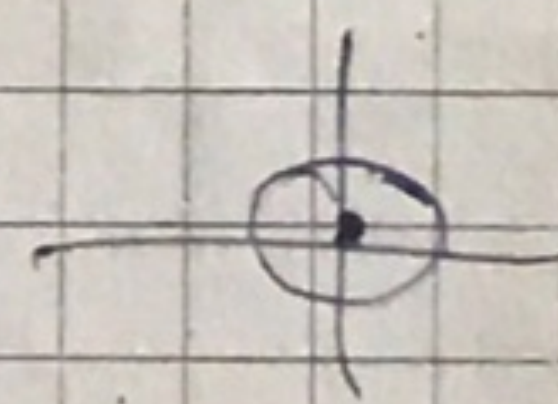
$$\frac{x_1^2}{2} - \cos(x_2) = c \quad \text{prvi integral}$$

Ponudimo $V(X) = \frac{x_1^2}{2} - \cos x_2 + 1$ jer za ovo možemo da tvrdimo

da je samo u $(0, 0)$ nula, a u svim ostalim nije.

$$\dot{V}(X) = \frac{2x_1}{2} (-\sin x_2) + \sin x_2 (x_1) \equiv 0$$

$\dot{V}(X) \leq 0 \quad \textcircled{T} \Rightarrow$ stabilan položaj ravnoteže



$$\textcircled{9} \quad \dot{x}_1 = -x_2^3$$

$$\dot{x}_2 = x_1^3$$

\mathbb{R}^2

$$\frac{dx_1}{-x_2^3} = \frac{dx_2}{x_1^3}$$

$$x_1^3 dx_1 = -x_2^3 dx_2 \quad / \int$$

$$\frac{x_1^4}{4} = -\frac{x_2^4}{4} + \frac{c}{4} \quad / \cdot 4$$

$$x_1^4 + x_2^4 = c \quad \rightarrow \text{u } (0,0) \text{ je nula, van te tačke } \neq 0$$

$$\dot{V}(X) = 4x_1^3(-x_2^3) + 4x_2^3(x_1^3) \equiv 0, \quad \dot{V}(X) \leq 0 \quad \textcircled{T} \Rightarrow$$

$(x_1, x_2) = (0,0)$ stabilan položaj ravnoteže

$$\textcircled{10} \quad \dot{x}_1 = -2x_2 + x_2x_3$$

$$\dot{x}_2 = x_1 - x_1x_3$$

$$\dot{x}_3 = x_1x_2$$

\mathbb{R}^3

$$V(X) = \alpha_1 x_1^2 + \alpha_2 x_2^2 + \alpha_3 x_3^2$$

$$\begin{aligned} \dot{V}(X) &= 2\alpha_1 x_1(-2x_2 + x_2x_3) + 2\alpha_2 x_2(x_1 - x_1x_3) + 2\alpha_3 x_3(x_1x_2) = \\ &= 2(x_1x_2(-2\alpha_1 + \alpha_2) + x_1x_2x_3(\alpha_1 - \alpha_2 + \alpha_3)) \end{aligned}$$

$$2\alpha_1 = \alpha_2$$

$$\alpha_1 - \alpha_2 + \alpha_3 = 0$$

$$\alpha_1 - 2\alpha_1 + \alpha_3 = 0$$

$$\alpha_1 = \alpha_3$$

$$(\alpha_1, \alpha_2, \alpha_3) = (1, 2, 1)$$

$$\dot{V}(X) \equiv 0$$

$$\dot{V}(X) \leq 0 \quad \textcircled{T} \Rightarrow (0,0,0) \text{ stabilan položaj ravnoteže}$$

$$\textcircled{11.} \quad \begin{cases} \dot{x}_1 = 2x_2^3 - x_1^5 \\ \dot{x}_2 = -x_1 - x_2^3 + x_2^5 \end{cases}$$

$$\dot{x}_2 = -x_1 - x_2^3 + x_2^5$$

R

$$V(x_1, x_2) = x_1^2 + x_2^4$$

$$\dot{V}(x_1, x_2) = 2x_1(2x_2^3 - x_1^5) + 4x_2^3(-x_1 - x_2^3 + x_2^5) =$$

$$= 4x_1x_2^3 - 2x_1^6 - 4x_2^3x_1 - 4x_2^6 + 4x_2^8 =$$

$$= -2(x_1^6 + 2x_2^6 - 2x_2^8) < 0$$

> 0

\Rightarrow ancup, stabilan

$$\sqrt{x_2^6 > x_2^8 \quad \text{u} \quad 0 < 0 \quad |x_2| < 1}$$

$$1 > x_2^2$$

$$\sqrt{\frac{dx_1}{2x_2^3} = \frac{dx_2}{-x_1}}$$

$$x_1 dx_1 = -2x_2^3 dx_2 \quad | \int$$

$$\frac{x_1^2}{2} = -2 \frac{x_2^4}{4} + \frac{c}{2}$$

$$x_1^2 + x_2^4 = c$$

Stabilnost partikularnog rešenja

$$② \quad x_1' = x_2^2 - 2(t+1)x_2 - x_1$$

$$x_2' = 2x_1 + 2t^2 + e^{2(t-x_2)}$$

$$x_1 = -t^2$$

$$x_2 = t$$

} jedno rešenje

Treba proveriti da li je ono stabilno.

2

$$x_1 = y_1 - t^2 \quad \leftarrow \text{translacija}$$

$$x_2 = y_2 + t$$

$$y_1' - 2t = y_2^2 + 2y_2t + t^2 - 2(t+1)(y_2+t) - y_1 + t^2 =$$

$$= y_2^2 + 2y_2t + t^2 - 2ty_2 - 2t^2 - 2y_2 - 2t - y_1 + t^2$$

$$y_1' = -y_1 - 2y_2 + y_2^2 \approx -y_1 - 2y_2$$

$$y_2' + 1 = 2y_1 - 2t^2 + 2t^2 + e^{2(t-y_2)}$$

$$y_2' = 2y_1 + e^{-2y_2} - 1 \approx 2y_1 + 1 - 2y_2 - 1$$

$$A = \begin{pmatrix} -1 & -2 \\ 2 & -2 \end{pmatrix}$$

$$\det(A - \lambda E) = (-1-\lambda)(-2-\lambda) + 4 = \lambda^2 + 3\lambda + 2 + 4 = \lambda^2 + 3\lambda + 6$$

$$\frac{-3 \pm \sqrt{9-36}}{2}$$

Re

Ⓡ ⇒ a.s. stabilan