

Math 211

Lecture #40

Long Term Behavior of Planar Systems

December 3, 2001

Basic Question about a System $\mathbf{y}' = \mathbf{f}(\mathbf{y})$

- What happens to all solutions as $t \rightarrow \infty$?
- What are the possibilities as $t \rightarrow \infty$?
 - ♦ Is there a small list of all possibilities?
 - ♦ We need a definitive notion of what a “possibility” is.

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Limit Sets

Definition: The (forward) limit set of the solution $\mathbf{y}(t)$ that starts at \mathbf{y}_0 is the set of all limit points of the solution curve. It is denoted by $\omega(\mathbf{y}_0)$.

- $\mathbf{x} \in \omega(\mathbf{y}_0)$ if there is a sequence $t_k \rightarrow \infty$ such that $\mathbf{y}(t_k) \rightarrow \mathbf{x}$.
- What kinds of sets can be limit sets?
 - ♦ The empty set.
 - ♦ Equilibrium points.
 - ♦ Periodic solution curves.
- Is there a small list of all possible limit sets?

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[Possibility](#)

Properties of Limit Sets

Theorem: Suppose that the system $y' = f(y)$ is defined in the set U .

1. If the solution curve starting at y_0 stays in a bounded subset of U , then the limit set $\omega(y_0)$ is not empty.
2. Any limit set is both positively and negatively invariant.

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Example

$$x' = 5y + x(9 - x^2 - y^2)$$

$$y' = -5x + y(9 - x^2 - y^2)$$

- The origin is a spiral source.
- In polar coordinates the system is

$$r' = r(9 - r^2)$$

$$\theta' = -5$$

- All solution curves approach the circle $x^2 + y^2 = 9$.
 - ♦ The circle $x^2 + y^2 = 9$ is a solution curve.

[Definition](#)

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Limit Cycle

Definition: A limit cycle is a closed solution curve which is the limit set of nearby solution curves. If the solution curves spiral into the limit cycle as $t \rightarrow \infty$, it is an attracting limit cycle. If they spiral into the limit cycle as $t \rightarrow -\infty$, it is a repelling limit cycle.

- In the example the circle $x^2 + y^2 = 9$ is a limit cycle.

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Types of Limit Set

- A limit cycle is a new type of phenomenon.
- However, the limit set is a periodic orbit, so the type of limit set is not new.
- We still have only two types of non-empty limit sets.
 - ♦ An equilibrium point.
 - ♦ A closed solution curve.

Example

$$x' = (y + x/5)(1 - x^2)$$

$$y' = -x(1 - y^2)$$

- The lines $x = \pm 1$ and $y = \pm 1$ are invariant.
- The unit square is invariant.
- The corners of the unit square are saddle points.
 - ♦ The lines $x = \pm 1$ and $y = \pm 1$ are separatrices.
- The origin is a spiral source.
- The limit set of any solution that starts in the unit square is the boundary of the unit square.

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Limit cycle

Planar Graph

Definition: A *planar graph* is a collection of points, called *vertices*, and non-intersecting curves, called *edges*, which connect the vertices. If the edges each have a direction the graph is said to be *directed*.

- The boundary of the unit square in the example is a directed planar graph.

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Theorem: If S is a nonempty limit set of a solution of a planar system defined in a set $U \subset \mathbf{R}^2$, then S is one of the following:

- An equilibrium point.
- A closed solution curve.
- A directed planar graph with vertices that are equilibrium points, and edges which are solution curves.

These are called the *Poincaré-Bendixson alternatives*.

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[Example](#)

Remarks

- These three are the only possibilities.
- The closed solution curve could be a limit cycle.
- If a vertex of a limiting planar graph is a generic equilibrium point, then it must be a saddle point. The edges connecting this point must be separatrices.

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[Poincaré-Bendixson alternatives](#)

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Poincaré-Bendixson Theorem

Theorem: Suppose that R is a closed and bounded planar region that is positively invariant for a planar system. If R contains no equilibrium points, then there is a closed solution curve in R .

- The theorem is true if the set R is negatively invariant.

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Examples

- # 1.

$$x' = x + y - x(x^2 + 3y^2)$$

$$y' = -x + y - 2y^3$$

- ♦ The set $\{(x, y) \mid 0.5 \leq x^2 + y^2 \leq 1\}$ is positively invariant.
- # 2. Rayleigh's example: $z'' + \mu z'[(z')^2 - 1] + z = 0$.