Classification of Dynamical Systems

Two-dimensional linear or linearized systems

Set of equations for 2D system

$$x_1 = f_1(x_1, x_2) = ax_1 + bx_2$$
$$x_2 = f_2(x_1, x_2) = cx_1 + dx_2$$

Jacobian matrix for 2D system

$$\mathbf{J} = \mathbf{A} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

Calculation of eigenvalues

$$\det(\mathbf{A} - \lambda\mathbf{E}) = 0 \quad \Rightarrow \quad \det\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = 0$$
$$(a-\lambda)(d-\lambda) - bc = 0 \quad \Rightarrow \quad \lambda^2 - (a+d)\lambda + ad - bc = 0$$

Formulation using trace and determinant

$$Tr(\mathbf{A}) = a + d; \quad Det(\mathbf{A}) = ad - bc$$
$$\lambda^2 - Tr(\mathbf{A})\lambda + Det(\mathbf{A}) = 0$$
$$\lambda_{12} = \frac{Tr(\mathbf{A}) \pm \sqrt{Tr(\mathbf{A})^2 - 4Det(\mathbf{A})}}{2}$$

Two Dimensional Linear Systems

Arturo Cuomo

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