

(1) $\lambda_1 \neq \lambda_2$ both not zero

In this case, $\mathbf{x}_{\text{eq}} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ is the unique equilibrium point (or critical point).

Recall: $\mathbf{x}(t) = C_1 e^{\lambda_1 t} \mathbf{v}_1 + C_2 e^{\lambda_2 t} \mathbf{v}_2$ is the general solution

▷ $\lambda_1 \neq \lambda_2$ and both negative, WLOG $\lambda_1 < \lambda_2 < 0$:

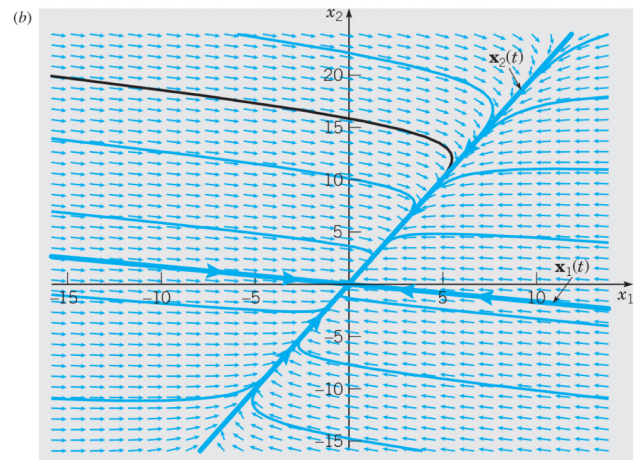
Then $\lim_{t \rightarrow +\infty} \mathbf{x}(t) = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \mathbf{x}_{\text{eq}}$, i.e. all trajectories approach \mathbf{x}_{eq} asymptotically as $t \rightarrow +\infty$: we say that \mathbf{x}_{eq} is **asymptotically stable** and we call it a **nodal sink**.

$$\begin{aligned} \text{If } C_2 \neq 0, \text{ then } \mathbf{x}(t) &= e^{\lambda_2 t} (C_1 e^{(\lambda_1 - \lambda_2)t} \mathbf{v}_1 + C_2 \mathbf{v}_2) \\ &\sim_{t \rightarrow +\infty} C_2 e^{\lambda_2 t} \mathbf{v}_2 = C_2 \mathbf{x}_2(t) \end{aligned}$$

i.e. all solutions with $C_2 \neq 0$ approach \mathbf{x}_{eq} along the direction of $C_2 \mathbf{v}_2$ (=the eigenvector with eigenvalue closest to 0).

$$\begin{aligned} \text{If } C_1 \neq 0, \text{ then } \mathbf{x}(t) &= e^{\lambda_1 t} (C_1 \mathbf{v}_1 + C_2 e^{(\lambda_2 - \lambda_1)t} \mathbf{v}_2) \\ &\sim_{t \rightarrow -\infty} C_1 e^{\lambda_1 t} \mathbf{v}_1 = C_1 \mathbf{x}_1(t) \end{aligned}$$

i.e. all solutions with $C_1 \neq 0$ backward in time approach the direction of $C_1 \mathbf{v}_1$.



J. BRENNAN et al., DIFFERENTIAL EQUATIONS, FIGURE 3.3.2

▷ $\lambda_1 \neq \lambda_2$ and both positive, WLOG $\lambda_1 > \lambda_2 > 0$:

Then all solutions diverge from \mathbf{x}_{eq} for $t \rightarrow +\infty$ and $\lim_{t \rightarrow -\infty} \mathbf{x}(t) = \mathbf{x}_{\text{eq}}$, i.e. all trajectories approach \mathbf{x}_{eq} backward in time $t \rightarrow -\infty$: we say that \mathbf{x}_{eq} is **unstable** and we call it a **nodal source**.

$$\text{If } C_2 \neq 0, \text{ then } \mathbf{x}(t) = e^{\lambda_2 t} \left(C_1 e^{(\lambda_1 - \lambda_2)t} \mathbf{v}_1 + C_2 \mathbf{v}_2 \right) \sim_{t \rightarrow -\infty} C_2 e^{\lambda_2 t} \mathbf{v}_2 = C_2 \mathbf{x}_2(t)$$

i.e. backward in time all solutions with $C_2 \neq 0$ approach \mathbf{x}_{eq} along the direction of $C_2 \mathbf{v}_2$ (=the eigenvector with eigenvalue closest to 0).

$$\text{If } C_1 \neq 0, \text{ then } \mathbf{x}(t) = e^{\lambda_1 t} \left(C_1 \mathbf{v}_1 + C_2 e^{(\lambda_2 - \lambda_1)t} \mathbf{v}_2 \right) \sim_{t \rightarrow +\infty} C_1 e^{\lambda_1 t} \mathbf{v}_1 = C_1 \mathbf{x}_1(t)$$

i.e. all solutions with $C_1 \neq 0$ move for $t \rightarrow \infty$ asymptotically to a line of direction $C_1 \mathbf{v}_1$.

(Picture as in the previous case “with arrows reversed”)

Remark: In both cases, \mathbf{x}_{eq} is approached (either in positive time or backward time) in a direction parallel to an eigenvector for the eigenvalue which is the closest to 0.

▷ $\lambda_1 \neq \lambda_2$ of opposite sign, WLOG $\lambda_2 < 0 < \lambda_1$:

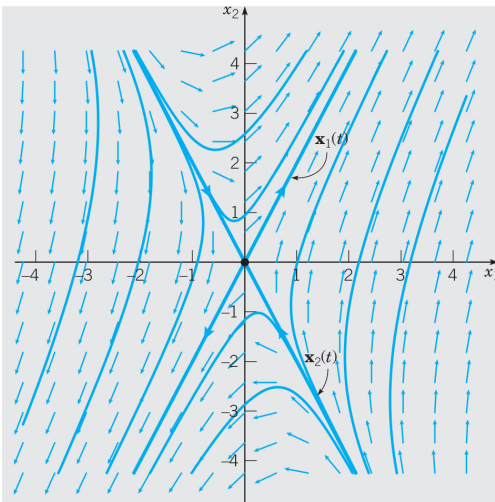
In this case there are solutions that tend to \mathbf{x}_{eq} for $t \rightarrow +\infty$, but most of the solutions (those for $C_1 \neq 0$) grows to infinity: indeed, if $C_1 = 0$, then

$$\lim_{t \rightarrow +\infty} C_2 e^{\lambda_2 t} \mathbf{v}_2 = \mathbf{x}_{\text{eq}}$$

and if $C_1 \neq 0$, then

$$\mathbf{x}(t) = C_1 e^{\lambda_1 t} \mathbf{v}_1 + C_2 e^{\lambda_2 t} \mathbf{v}_2 \sim_{t \rightarrow +\infty} C_1 e^{\lambda_1 t} \mathbf{v}_1$$

grow to infinity in the direction of $C_1 \mathbf{v}_1$. We say that \mathbf{x}_{eq} is **unstable** and we call it a **saddle point**.



J. Brannan & E. Boyce, Differential Equations, Figure 3.3.4

(2) $\lambda_1 \neq \lambda_2$ and $\lambda_1 = 0$

▷ $\lambda_1 = 0$ and $\lambda_2 < 0$

The general solution is $\mathbf{x}(t) = C_1 \mathbf{x}_1(t) + C_2 \mathbf{x}_2(t) = C_1 \mathbf{v}_1 + C_2 e^{\lambda_2 t} \mathbf{v}_2$

Each eigenvector \mathbf{v} of eigenvalue $\lambda_1 = 0$ is of the form $C_1 \mathbf{v}_1$ and satisfies $A\mathbf{v} = 0$. So we have a line ℓ of critical points.

The trajectories $\mathbf{x}(t) = C_1 \mathbf{v}_1 + C_2 e^{\lambda_2 t} \mathbf{v}_2$ passing through points not in ℓ (i.e. with $C_2 \neq 0$) move along half lines parallel to $C_2 \mathbf{v}_2$ and asymptotically tend to the point on ℓ given by $\lim_{t \rightarrow +\infty} \mathbf{x}(t) = C_1 \mathbf{v}_1$.

▷ $\lambda_1 = 0$ and $\lambda_2 > 0$

The situation is as above, with direction of the trajectories not passing through the critical line reversed since

$$\lim_{t \rightarrow -\infty} \mathbf{x}(t) = C_1 \mathbf{v}_1 .$$

i.e. the trajectories passing through points which are not on L tend to points on L backward in time and diverge to infinity for $t \rightarrow +\infty$.

J. Brannan & W. Boyce, Differential equations, Figure 3.3.8, $\lambda_1 = 0$, $\lambda_2 < 0$

