

# DOING PHYSICS WITH PYTHON

## [2D] NON-LINEAR DYNAMICAL SYSTEMS

## SYSTEMS WITH REAL EIGENVALUES

**Ian Cooper**

Please email me any corrections, comments, suggestions or additions: **matlabvisualphysics@gmail.com**

### DOWNLOAD DIRECTORIES FOR PYTHON CODE

[Google drive](#)

[GitHub](#)

**cs210.py**

### Reference

Stephen Lynch

*Dynamical Systems with Applications using Python*

## Example `cs210.py`

### System equations

$$\dot{x} = x \quad \dot{y} = x^2 + y^2 - 1$$

Fixed points  $x_e = 0, y_e = \pm 1$

$(0, -1)$  and  $(0, +1)$

Jacobian matrix

$$f(x, y) = x \quad g(x, y) = x^2 + y^2 - 1$$

$$\partial f / \partial x = 1 \quad \partial f / \partial y = 0 \quad \partial g / \partial x = 2x \quad \partial g / \partial y = 2y$$

$$\mathbf{J} = \begin{pmatrix} 1 & 0 \\ 2x & 2y \end{pmatrix}$$

Stability

Fixed point  $(0, -1)$

$$\mathbf{J}(0, -1) = \begin{pmatrix} 1 & 0 \\ 0 & -2 \end{pmatrix}$$

Eigenvalues  $\lambda_0 = 1 \quad \lambda_1 = -2$

Eigenvalues real: one positive and one negative

$\Rightarrow$  fixed point is a **saddle point**

Fixed point  $(0, +1)$

$$\mathbf{J}(0, +1) = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix}$$

Eigenvalues  $\lambda_0 = 1 \quad \lambda_1 = 2$

Eigenvalues real: both positive

$\Rightarrow$  fixed point is **unstable**

A summary of the system parameters and results are displayed in the Console.

## Nullclines

$$\dot{x} = x \quad \dot{y} = x^2 + y^2 - 1$$

$$x\text{-nullcline: } \dot{x} = 0 \Rightarrow x = 0$$

$$y\text{-nullcline: } \dot{y} = 0 \Rightarrow x^2 + y^2 = 1$$

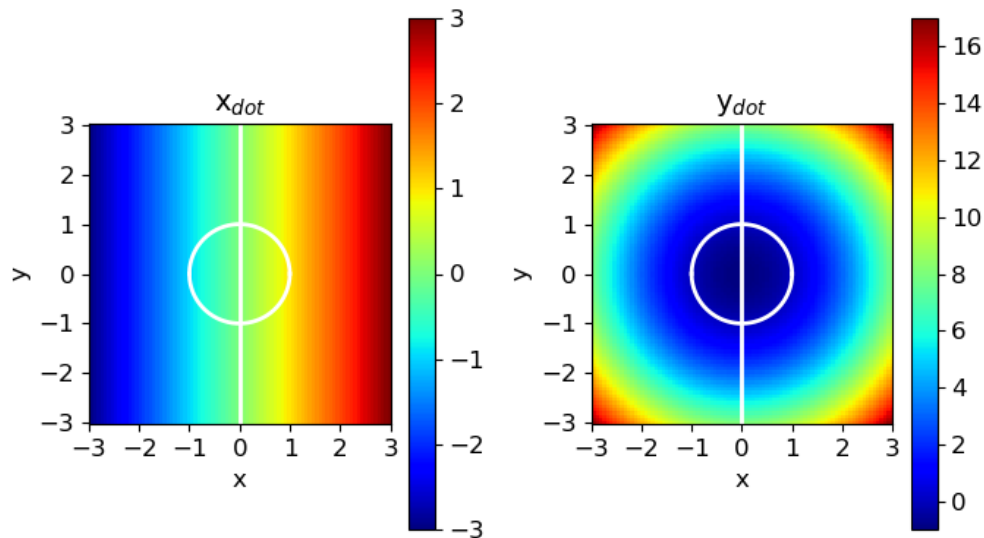


Fig 1.1. [2D] view of the system equations: nullclines (white).  
Intersection of nullclines gives the fixed points (0,-1) and (0,+1).

$$\dot{x} = x \quad \dot{y} = x^2 + y^2 - 1$$

$x_{dot}$

$$x > 0 \Rightarrow \dot{x} > 0 \rightarrow$$

$$x < 0 \Rightarrow \dot{x} < 0 \leftarrow$$

$y_{dot}$

Inside the circle:  $x^2 + y^2 - 1 < 0$  flow in  $y$  direction is towards  $y = 0$  and the flow in the  $x$  direction is always away from the  $y$ -axis ( $x = 0$ ).

Outside circle:  $x^2 + y^2 - 1 > 0$  flow in  $y$  direction is away from  $y = 0$  and the flow in the  $x$  direction is always away from the  $y$ -axis ( $x = 0$ ).

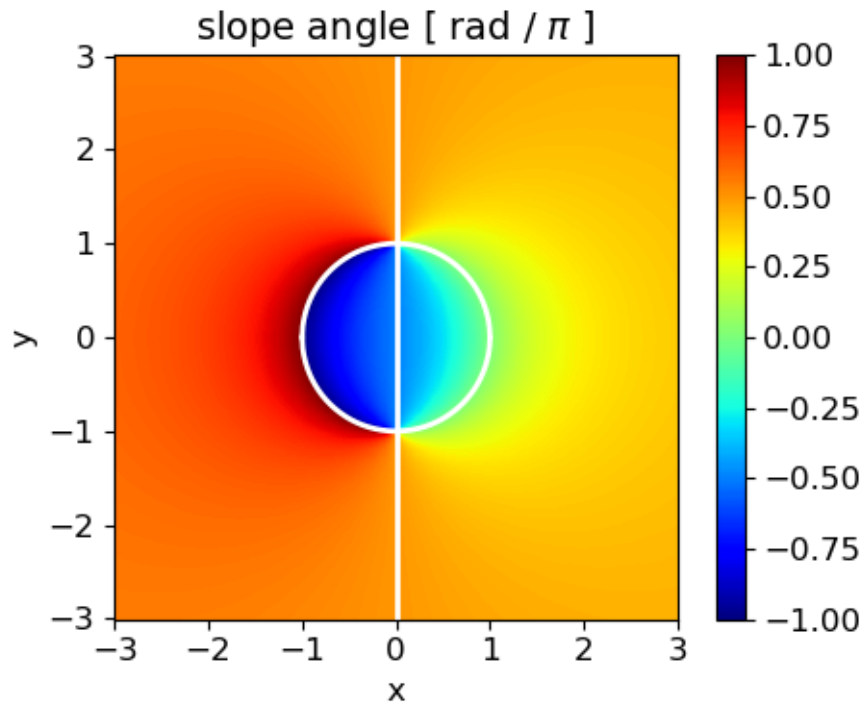


Fig. 1.2. Slope angle  $\theta$ .

$$\theta = 0 \rightarrow \quad \theta = 0.5 \uparrow \quad \theta = -0.5 \downarrow \quad \theta = -1 \leftarrow \quad \theta = +1 \leftarrow$$

The slope function and its slope angle are  $dy(x, y) / dx = \tan \theta$  where  $\theta$  is expressed in  $\text{rad} / \pi$ . Therefore  $-1 \leq \theta \leq +1$ .

Below are a set of plots with different initial conditions.

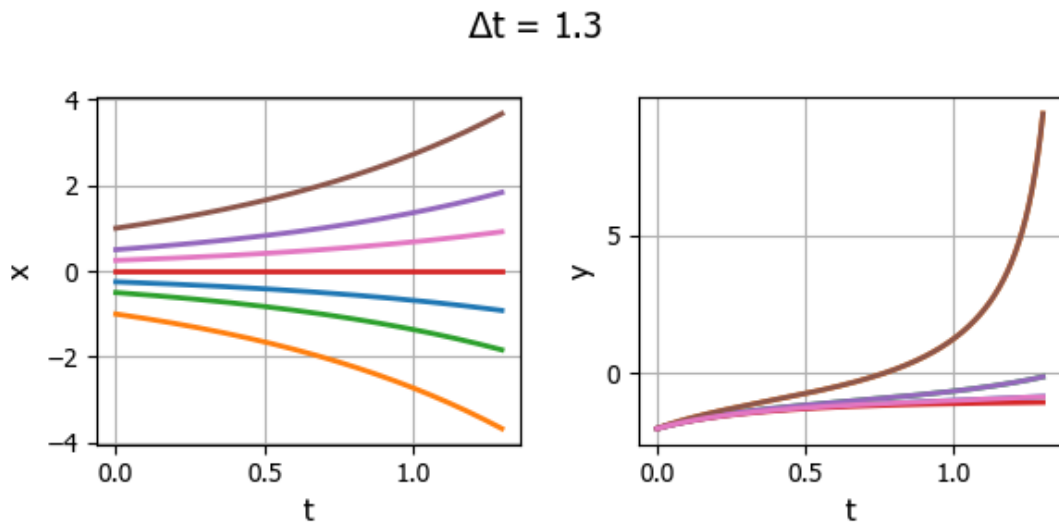


Fig. 1.3. Trajectories for different initial conditions in the time interval  $\Delta t = 1.30$ . For the initial condition  $(1,-2)$ , the trajectory rapidly diverges to infinity when  $\Delta t > 1.30$ ,

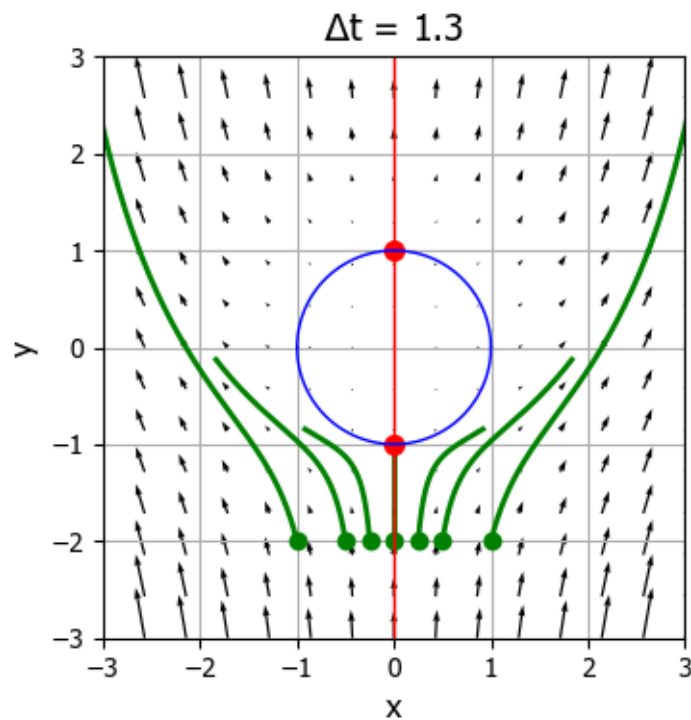


Fig. 1.4. Phase portrait (quiver plot). The **red** dots show the critical points **unstable**  $(0,1)$ , and **saddle**  $(0,-1)$ . The **red** vertical line is the  $x$ -nullcline and the **blue** circle is the  $y$ -nullcline.

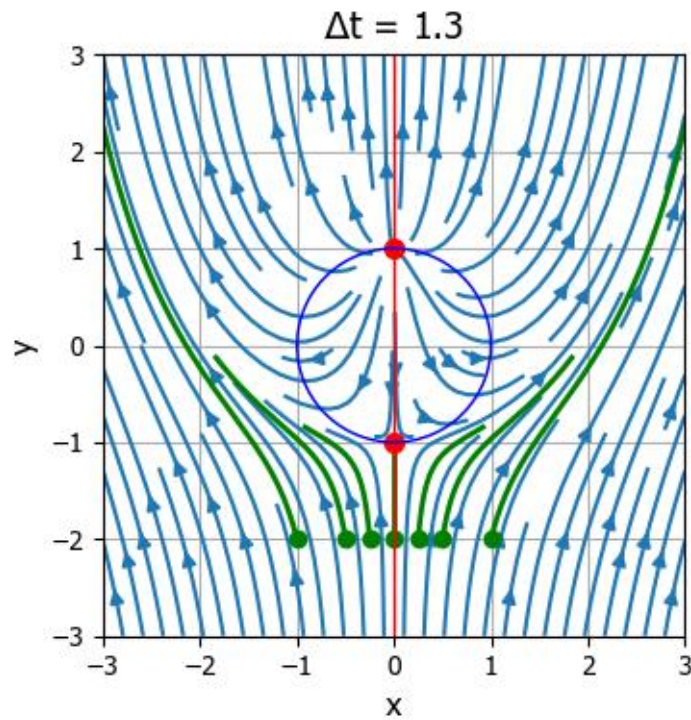


Fig. 1.5. Phase portrait (streamplot). The **red** dots show the critical points **unstable** (0,1) and **saddle** (0,-1). The **red** vertical line is the x-nullcline and the **blue** circle is the y-nullcline. The streamplot makes it very easy to predict the trajectory from any starting point.

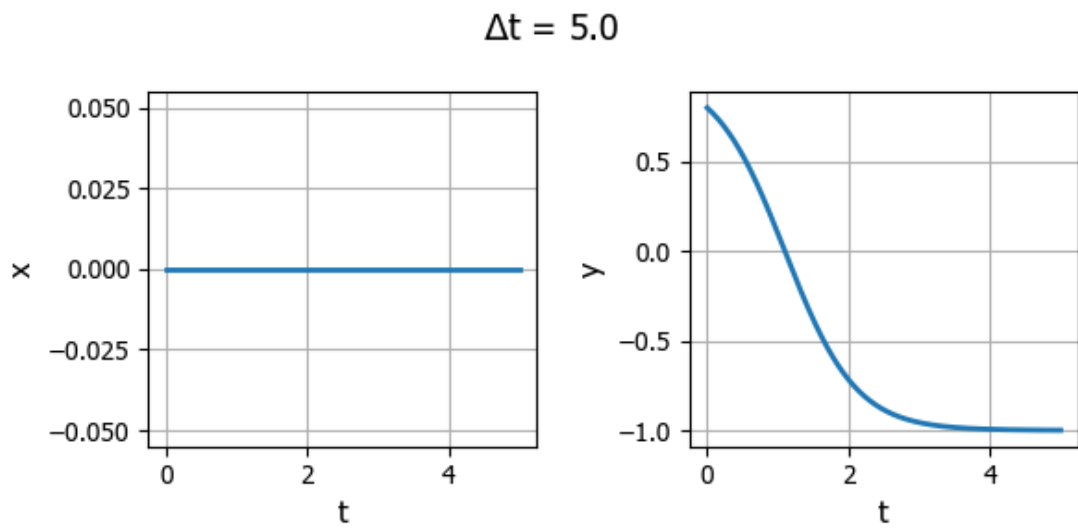


Fig. 1.6.

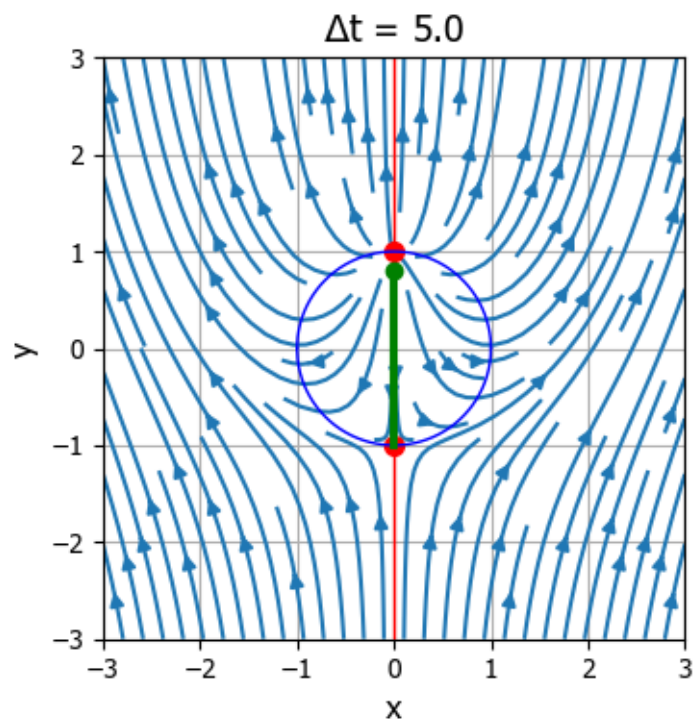


Fig. 1.6. Trajectory for the initial condition  $(0, 0.8)$ .

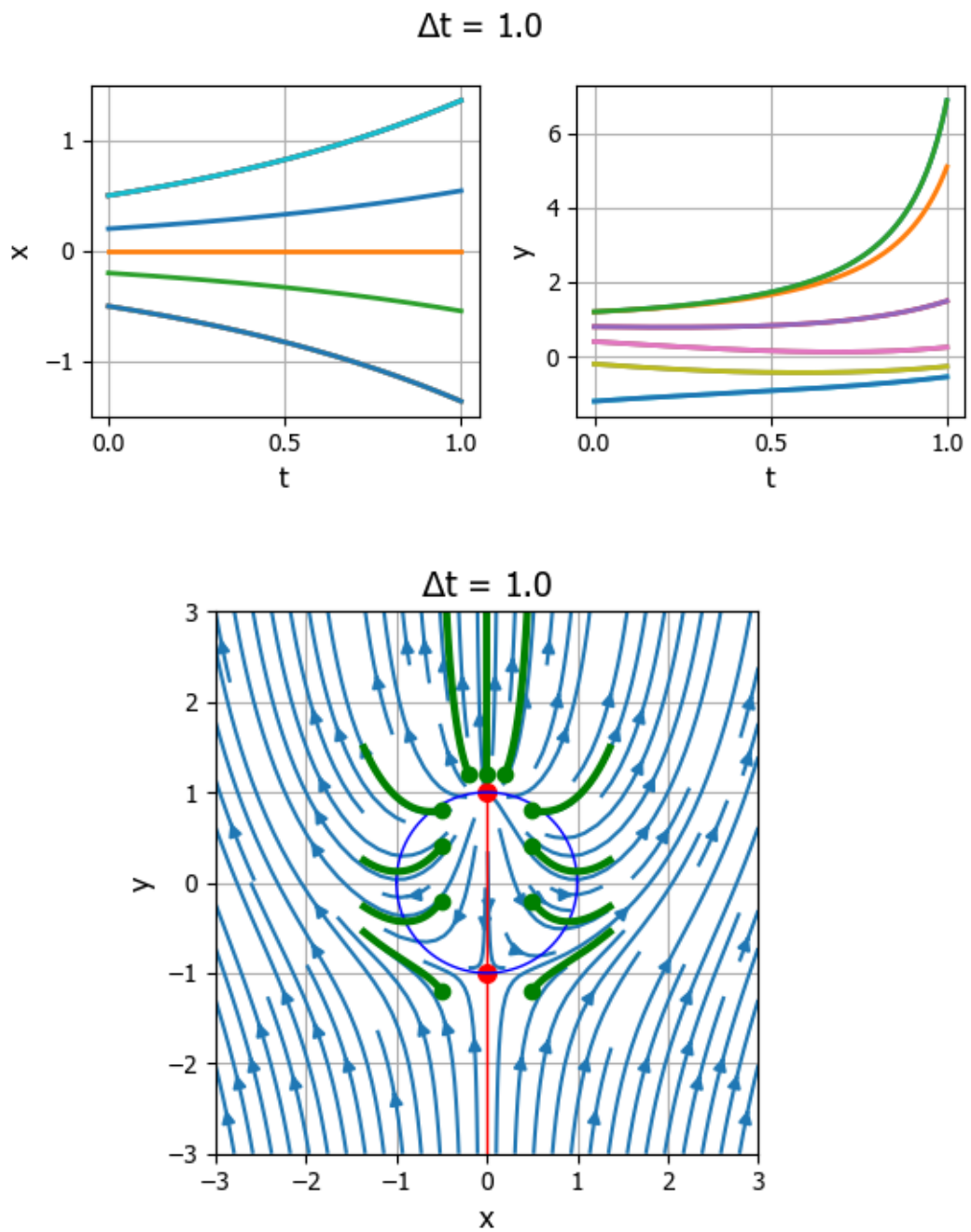


Fig. 1.7. The critical point  $(0,1)$  is **unstable** whereas the critical point  $(0,-1)$  is a **saddle**.