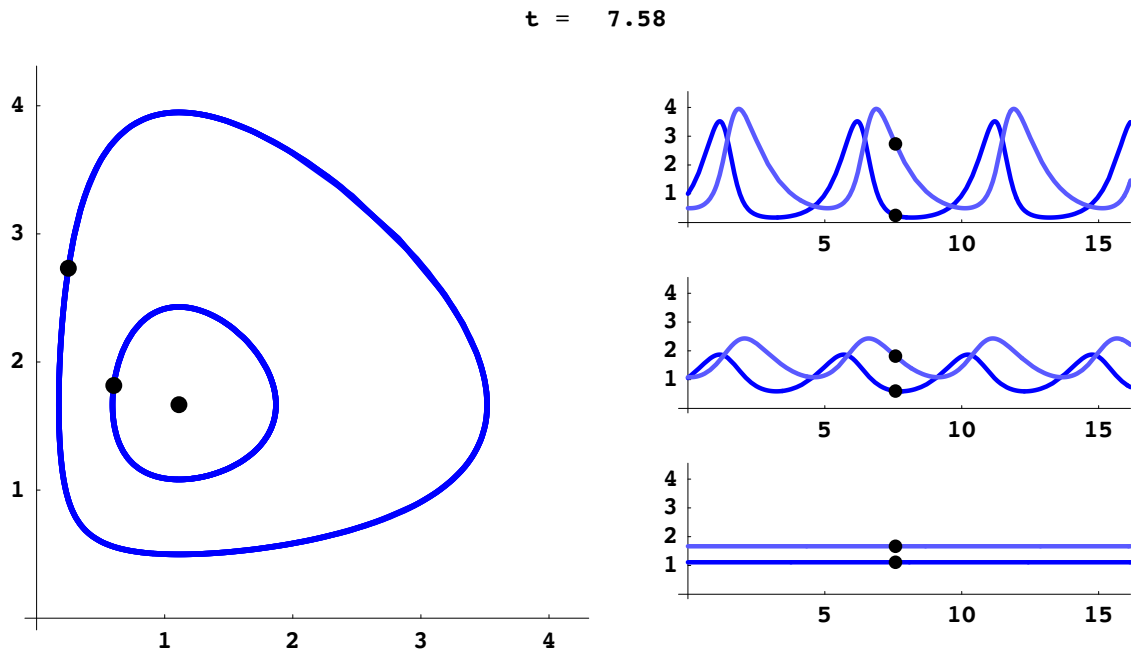

More terminology related to first-order systems

There is one more term that you need to know about systems of equations.

- phase portrait:



One skill that you will learn is how to make a rough sketch of the component graphs from the solution curve. There is a tool on your CD called DESketchPad which will help you practice.

Back to the two examples from last class

Example. The predator-prey system, 2D first-order autonomous system,

$$\begin{aligned}\frac{dR}{dt} &= aR - bRF \\ \frac{dF}{dt} &= -cF + dRF.\end{aligned}$$

Example. The mass-spring system, a second-order autonomous equation,

$$m\frac{d^2y}{dt^2} + ky = 0.$$

Although they seem quite different, they have more in common than one might think. In particular, the mass-spring system can also be written as a first-order system by introducing the “new” variable v (which is just dy/dt). We get

In what ways is the mass-spring system similar to the predator-prey system?

An initial condition for the predator-prey system is a pair (R_0, F_0) of population values.

An initial condition for the mass-spring system is also a pair (y_0, v_0) . The first number indicates the initial displacement and the second number indicates the initial velocity.

Since the mass-spring system can be expressed as a system, all of the terms that we discussed for the predator-prey system apply to the mass-spring system as well (equilibrium solutions, component graphs, phase plane, solution curve, phase portrait, ...). There are two animations on the class web site that illustrate these ideas for the mass-spring system.

One way that the two systems differ is by the fact that we can find formulas for the solutions of the mass-spring system but not for the predator-prey system. In fact, when we considered the special case of the mass-spring system where $k = m$. We got

$$\frac{d^2y}{dt^2} = -y,$$

and we guessed the solutions

$$\begin{aligned}y_1(t) &= \sin t, \\y_2(t) &= \cos t, \text{ and} \\y_3(t) &= 2 \sin t.\end{aligned}$$

The equivalent system

$$\begin{aligned}\frac{dy}{dt} &= v \\ \frac{dv}{dt} &= -y\end{aligned}$$

has one $(y(t), v(t))$ pair of solutions for each solution to the second-order equation:

What are the initial conditions for these solutions?

Where do we go from here?

1. Vector fields (similar to slope fields)
2. Two analytic techniques (more guessing)
3. Euler's method again
4. Some theory (Existence and Uniqueness)
5. Linear systems and equations (Chapter 3)

The vector field of an autonomous system

We get a better geometric understanding of the solutions of a first-order system of differential equations if we rewrite the system as a vector equation that applies to a vector-valued function.

Consider the system

$$\begin{aligned}\frac{dx}{dt} &= f(x, y) \\ \frac{dy}{dt} &= g(x, y)\end{aligned}$$

with independent variable t and dependent variables x and y . We use the right-hand side of this system to form a vector field

$$\mathbf{F} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} f(x, y) \\ g(x, y) \end{pmatrix}$$

in the xy -plane. We also use $x(t)$ and $y(t)$ to form a vector-valued function

$$\mathbf{Y}(t) = \begin{pmatrix} x(t) \\ y(t) \end{pmatrix}.$$

Then the (scalar) system of differential equations can be rewritten as one vector differential equation

$$\frac{d\mathbf{Y}}{dt} = \mathbf{F}(\mathbf{Y}).$$

Example 1. We consider the simple mass-spring system

$$\begin{aligned}\frac{dy}{dt} &= v \\ \frac{dv}{dt} &= -y.\end{aligned}$$

First, let's rewrite this system in vector notation:

Consider the solution $(y_2(t), v_2(t)) = (\cos t, -\sin t)$ from above. Let's express it in vector notation:

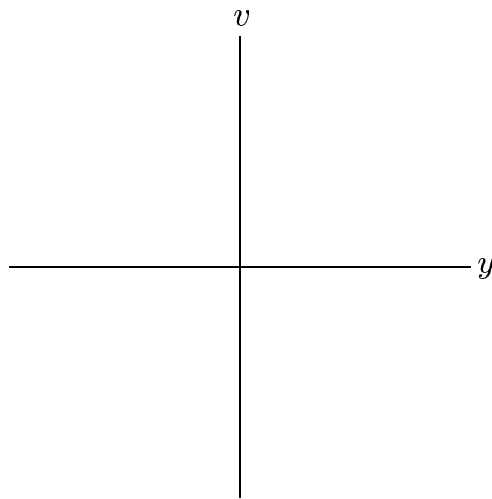
Now for the geometric interpretation of

$$\frac{d\mathbf{Y}}{dt} = \mathbf{F}(\mathbf{Y}),$$

where

$$\mathbf{F}(\mathbf{Y}) = \mathbf{F} \begin{pmatrix} y \\ v \end{pmatrix} = \begin{pmatrix} v \\ -y \end{pmatrix}.$$

We use `HPGSystemSolver` to help visualize the vector field and the solutions.



The direction field associated with this system is

