



Washington University in St. Louis

SCHOOL OF ENGINEERING & APPLIED SCIENCE

ESE 553 - Nonlinear Dynamical Systems

Christopher I. Byrnes

Ph. D., P.E.

Department of Electrical and  
Systems Engineering

Office: 421, Jolley Hall

Phone: 935-6067

E-mail: [chrisbyrnes@wustl.edu](mailto:chrisbyrnes@wustl.edu)

April 2 , 2008

**A Converse Theorem.** Suppose  $\dot{x} = f(x)$ ,  $f(0) = 0$  where  $f$  is  $C^1$  on an open set  $0 \in \mathcal{O}$ . If there exists  $k, \gamma > 0$  so that for every initial condition  $x_0 \in \mathcal{O}$

$$\|\phi(t, x_0)\| \leq ke^{-\gamma t} \|x_0\|,$$

then there exists a ball  $B_\epsilon(0) \subset \mathcal{O}$  and a smooth Lyapunov function  $V$  defined on  $B_\epsilon(0)$  satisfying

1.  $c_1 \|x\|^2 \leq V(x) \leq c_2 \|x\|^2$
2.  $\dot{V} \leq -c_3 \|x\|^2$
3.  $\|\frac{\partial V}{\partial x}\| \leq c_4 \|x\|$

**Massera's Theorem** Consider  $\dot{x} = f(x)$ , where  $f : U \rightarrow \mathbb{R}^n$  is  $C^1$  and  $f(x_0) = 0$ . Suppose  $U$  is positively invariant and  $x_0$  is asymptotically stable on  $U$ . Then there exists a  $C^1$  function  $V : U \rightarrow \mathbb{R}$  for which  $V$  is positive definite and  $\dot{V}$  is negative definite on  $U$ .

## Persistence of equilibria

**Theorem** Suppose  $\dot{x} = f(x, \mu)$  is  $C^1$  in  $(x, \mu) \in U \times V \subset \mathbb{R}^n \times \mathbb{R}^n$  and  $f(x_0, \mu_0) = 0$ .

If  $\sigma\left(\frac{\partial f}{\partial x}\bigg|_{(x_0, \mu_0)}\right) \subset \mathbb{C}^-$ , then there exists  $\epsilon > 0$  such that for  $\|\mu - \mu_0\| < \epsilon$  there is a smooth branch of asymptotically stable equilibria  $x(\mu)$  for which  $x(\mu_0) = x_0$ .

# A population model with limits to growth and constant harvesting

$$\dot{x} = x(1 - x) - h$$

Equilibrium equations:

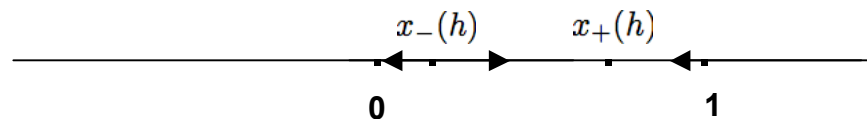
$$x^2 - x + h = 0$$

$$x_{\pm}(h) = \frac{1 \pm \sqrt{1 - 4h}}{2}$$

Equilibria exists for  $0 \leq h \leq 1/4$

and satisfy:  $0 \leq x_{\pm}(h) \leq 1$ .

For  $0 \leq h \leq 1/4$  and  $|x| \gg 0$ ,  $\dot{x} < 0$



N.B. **Extinction** occurs if  $h > 1/4$ . At  $h = 1/4$ , the dynamical system undergoes a **bifurcation**. To say  $h > 1/4$  is to say, in our original model, that  $u > 4aN$ .