

ESE 553 Syllabus – Spring 2008. Instructor: C. Byrnes

1. Introduction.

Examples in 1, 2 and $1\frac{1}{2}$ dimensions.
Do solutions of dynamical systems exist?
Equilibria and periodic solutions.
The Poincare map and fixed points in 1D.

2. Mathematical Preliminaries

Linear dynamical systems:

Stability, Lyapunov functions and the converse theorem of
Lyapunov

Topological properties in \mathbb{R}^n :

open and closed sets, continuity, compactness and connectivity.

Fixed point theorems

The inverse function theorem.

The implicit function theorem.

Solutions to ordinary differential equations.

3. Equilibrium Theory for Continuous-time systems

Local and global behavior

Stable, attractive, asymptotically stable

ω -limit sets and their basic properties

Lyapunov theory

Theorems of Lyapunov and LaSalle

Linearization, stability of cascade systems

Converse theorems

Invariant manifolds

Stable and unstable manifolds

Center manifolds via fixed point theory

Applications to local observers, feedback
stabilization and set-point control

4. Equilibrium Theory for Discrete-time systems

Local and global behavior

Stable, attractive, asymptotically stable

ω -limit sets and their basic properties

Lyapunov theory

Theorems of Lyapunov and LaSalle

Converse theorems

Invariant manifolds

Stable and unstable manifolds

Center manifolds

5. Nonequilibrium theory

Periodic orbits and the Poincaré map

Periodically forced dynamical systems

Planar Dynamical Systems

2-dimensional Hamiltonian systems

Poincaré-Bendixson theory

Elementary index theory

Attractors

ω -limit sets of sets and their basic properties

dissipative systems

the steady-state response of nonlinear systems