

# Differential Equations

Final Exam

July 22, 2024

1. Solve the scalar differential equation

$$\begin{aligned} \dot{x} - \frac{1}{t}x &= \frac{t}{t+1} \quad \text{for } t > 0, \\ x(0) &= 0. \end{aligned} \tag{5}$$

2. Find the general solution to the two-dimensional system

$$\dot{x} = \begin{pmatrix} 1 & 3 \\ 1 & -1 \end{pmatrix} x. \tag{10}$$

3. Consider the Volterra–Lotka system, here with all coefficients set to one,

$$\begin{aligned} \dot{x} &= x - xy, \\ \dot{y} &= xy - y. \end{aligned}$$

- (a) Find all equilibrium points of the system and determine their linear stability.  
(b) Show that

$$V = x - \ln x + y - \ln y$$

is a Lyapunov function for the equilibrium point  $(1, 1)$ .

- (c) Is  $(1, 1)$  stable? Is it asymptotically stable? Explain!  
(d) Sketch the phase portrait. If there are centers or foci, make sure that you get the orientation right. (5+5+5+5)

4. Consider the scalar equation with parameter  $r$ ,

$$\dot{x} = r + x - \frac{1}{3}x^3.$$

(a) Find and classify all bifurcations.

*Hint:* When looking for equilibria, it is easier to consider  $r$  as a function of  $x$  than the other way round.

(b) Determine the stability of the equilibria and draw a bifurcation diagram.

(5+5)

5. Show that the following system has at least one periodic orbit:

$$\begin{aligned}\dot{x} &= x + y - x(x^2 + y^2), \\ \dot{y} &= -x + y - y(x^2 + y^2).\end{aligned}$$

(5)