

$$L \frac{di}{dt} = -v_c - i^3 - 4i$$

$$C \frac{dv_c}{dt} = i$$

Two equations in two unknowns: v_c and i .
 x_2 x_1

$$\frac{di}{dt} = -\frac{1}{L} (v_c + i^3 + 4i) \quad \leftarrow \text{force}$$

$$dv_c = \frac{i}{C}$$

$$X = \begin{bmatrix} i \\ v_c \end{bmatrix} \quad F(X) = F\left(\begin{bmatrix} i \\ v_c \end{bmatrix}\right) = \begin{bmatrix} -\frac{1}{L} (v_c + i^3 + 4i) \\ \frac{i}{C} \end{bmatrix}$$

$$\frac{dX}{dt} = F(X)$$

linearize this system about fixed points. (way to understand the nonlinear system by solving linear problems).

When is $F(X) = 0$

$$\begin{cases} -\frac{1}{L} (v_c + i^3 + 4i) = 0 \\ \frac{i}{C} = 0 \end{cases} \quad \begin{array}{l} -\frac{1}{L} v_c = 0 \text{ means } v_c = 0 \\ \leftarrow \text{ means } i = 0 \end{array}$$

only one fixed point when $i=0$ and $v_c=0$

linearize

$$F_L(X) = F(\tilde{0}) + DF(\tilde{0})(X - \tilde{0})$$

$\tilde{0}$ because $\tilde{0}$ was a fixed point

$$DF(i, v_c) = D \begin{bmatrix} -\frac{1}{L}(v_c + i^3 + 4i) \\ \frac{i}{C} \end{bmatrix} = D \begin{bmatrix} F_1 \\ F_2 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{\partial F_1}{\partial i} & \frac{\partial F_1}{\partial v_c} \\ \frac{\partial F_2}{\partial i} & \frac{\partial F_2}{\partial v_c} \end{bmatrix} = \begin{bmatrix} -\frac{1}{L}(3i^2 + 4) & -\frac{1}{L} \\ \frac{1}{C} & 0 \end{bmatrix}$$

$$DF(0) = \begin{bmatrix} -\frac{4}{L} & -\frac{1}{L} \\ \frac{1}{C} & 0 \end{bmatrix} = A$$

up to zero. Determine $L = 1, C = 1/3, \dots$

linearized equation

$$F_L(x) = AX \quad \text{so} \quad \frac{dx}{dt} = AX \quad \text{where} \quad A = \begin{bmatrix} -4 & -1 \\ 3 & 0 \end{bmatrix}$$

Find eigenvectors and eigenvalues of A .

Characteristic equation $\det(A - \lambda I) = 0$

$$A - \lambda I = \begin{bmatrix} -4 - \lambda & -1 \\ 3 & -\lambda \end{bmatrix} = \lambda(4 + \lambda) + 3 = 0$$

$$\lambda^2 + 4\lambda + 3 = 0$$

$$(\lambda + 3)(\lambda + 1) = 0$$

$$\lambda_1 = -3 \quad \lambda_2 = -1$$

← generally have to solve a quadratic equation here...

Now for the eigenvectors:

$$Au_1 = \lambda_1 u_1 \quad \leftarrow \text{solve for } u_1$$

$$(A - \lambda_1 I)u_1 = 0$$

$$A - \lambda_1 I = \begin{bmatrix} -4 & -1 \\ 3 & 0 \end{bmatrix} - (-3) \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} -1 & -1 \\ 3 & 3 \end{bmatrix}$$

Now solve this...

$$\begin{bmatrix} -1 & -1 \\ 3 & 3 \end{bmatrix} u_1 = 0 \quad \text{guess } u_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix} \text{ works...}$$

$$A - \lambda_2 I = \begin{bmatrix} -4 & -1 \\ 3 & 0 \end{bmatrix} - (-1) \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} -3 & -1 \\ 3 & 1 \end{bmatrix}$$

Now solve this...

$$\begin{bmatrix} -3 & -1 \\ 3 & 1 \end{bmatrix} u_2 = 0 \quad \text{guess } u_2 = \begin{bmatrix} 1 \\ -3 \end{bmatrix} \text{ works } \checkmark$$

$$A u_2 = \begin{bmatrix} -4 & -1 \\ 3 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ -3 \end{bmatrix} = \begin{bmatrix} -4 + 3 \\ 3 \end{bmatrix} = \begin{bmatrix} -1 \\ 3 \end{bmatrix} = (-1) \begin{bmatrix} 1 \\ -3 \end{bmatrix} = \lambda_2 u_2$$

Use eigenvectors to diagonalize the matrix A .

$$U = \begin{bmatrix} | & | \\ u_1 & u_2 \\ | & | \end{bmatrix} \quad \Lambda = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix}$$

$$AU = \begin{bmatrix} \lambda_1 u_1 & \lambda_2 u_2 \end{bmatrix} = \begin{bmatrix} | & | \\ u_1 & u_2 \\ | & | \end{bmatrix} \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} = U\Lambda$$

$$\text{Thus } A = U\Lambda U^{-1} \quad \text{or} \quad \Lambda = U^{-1}AU$$

Let $p(z) = a_0 + a_1 z + a_2 z^2 + \dots + a_n z^n$ be a polynomial

what is $p(A)$?

note $A^0 = I$

$$p(A) = a_0 I + a_1 A + a_2 A^2 + \dots + a_n A^n$$

$$= a_0 I + a_1 U \Lambda U^{-1} + a_2 (U \Lambda U^{-1})^2 + \dots + a_n (U \Lambda U^{-1})^n$$

Note

$$A^2 = (U \Lambda U^{-1})^2 = U \Lambda U^{-1} U \Lambda U^{-1} = U \Lambda^2 U^{-1}$$

$$A^0 = U \Lambda^0 U^{-1} = U I U^{-1} = I$$

$$\begin{aligned} p(U \Lambda U^{-1}) &= U (a_0 I + a_1 \Lambda + a_2 \Lambda^2 + \dots + a_n \Lambda^n) U^{-1} = U p(\Lambda) U^{-1} \\ &= U \left(a_0 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + a_1 \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} + a_2 \begin{bmatrix} \lambda_1^2 & 0 \\ 0 & \lambda_2^2 \end{bmatrix} + \dots + a_n \begin{bmatrix} \lambda_1^n & 0 \\ 0 & \lambda_2^n \end{bmatrix} \right) U^{-1} \end{aligned}$$

analytic functions... for example e^t , $\sin t$, $\cos t$, ...

By Taylor's theorem many functions can be written as an infinite polynomial (power series)..

$$e^A = e^{U \Lambda U^{-1}} = U e^\Lambda U^{-1} = U \begin{bmatrix} e^{\lambda_1} & 0 \\ 0 & e^{\lambda_2} \end{bmatrix} U^{-1}$$

$$A t = U \Lambda U^{-1} t = U (\Lambda t) U^{-1}$$

Scalar can move through the matrix mult

Eigenvalues of $A t$ are t times the eigenvalues of A . The eigenvectors are the same...

$$e^{A t} = U \begin{bmatrix} e^{\lambda_1 t} & 0 \\ 0 & e^{\lambda_2 t} \end{bmatrix} U^{-1}$$

$$\frac{dx}{dt} = AX$$

$$\text{Solution is } X(t) = e^{At} \tilde{c}$$

matrix

vector of constants

$$X'(t) = Ae^{At} \tilde{c} = AX$$

$$X(t) = e^{At} \tilde{c} = Ue^{\Lambda t} U^{-1} \tilde{c} = Ue^{\Lambda t} c$$

new constant vector $c = U^{-1} \tilde{c}$

another constant vector

$$= \begin{bmatrix} u_1 & u_2 \end{bmatrix} \begin{bmatrix} e^{\lambda_1 t} & 0 \\ 0 & e^{\lambda_2 t} \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}$$

$$= \begin{bmatrix} u_1 & u_2 \end{bmatrix} \begin{bmatrix} c_1 e^{\lambda_1 t} \\ c_2 e^{\lambda_2 t} \end{bmatrix} = c_1 u_1 e^{\lambda_1 t} + c_2 u_2 e^{\lambda_2 t}$$

These are solutions to the linearized problem...

Next time compare with solutions to the non-linear problem....