

RLC circuit where  $v_R = i_R^3 - i_R = f(i_R)$

$$\left\{ \begin{array}{l} C \frac{dv_C}{dt} = i \\ L \frac{di}{dt} = -v_C - f(i) = -v_C - i^3 + i \end{array} \right.$$

*injects energy linear way  
removes energy nonlinearly.*

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

$\frac{dX}{dt} = F(X)$  what are the fixed points

$$\frac{1}{L}(-v_C - i^3 + i) = 0$$

*so  $v_C = 0$*

$$i/C = 0$$

*$i = 0$*

one fixed point at the origin.

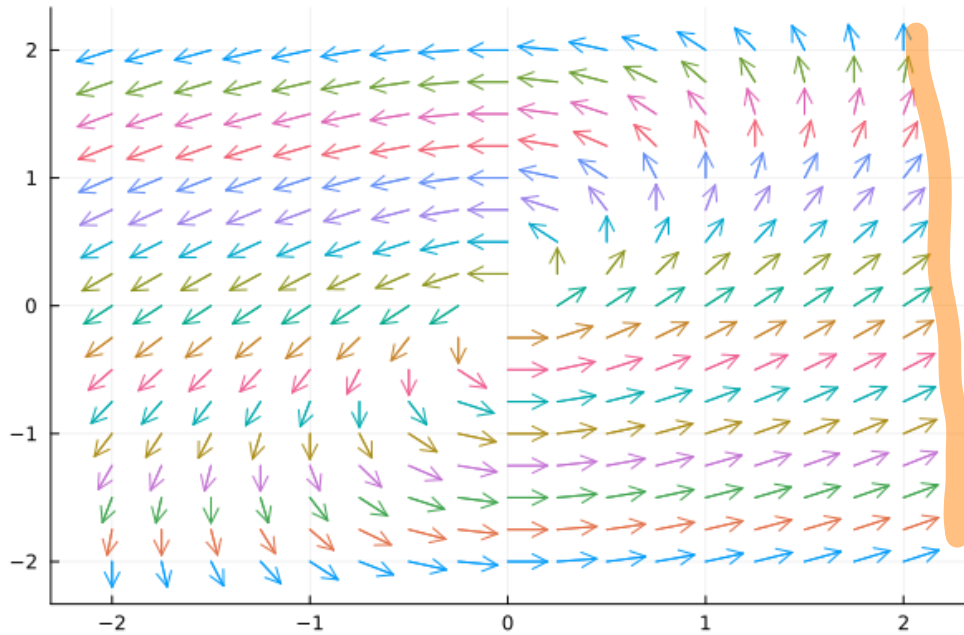
Linearize about fixed point

$$DF = \begin{bmatrix} \partial F_1 / \partial i & \partial F_1 / \partial v_C \\ \partial F_2 / \partial i & \partial F_2 / \partial v_C \end{bmatrix} = \begin{bmatrix} (1 - 3i^2)/L & -1/L \\ 1/C & 0 \end{bmatrix}$$

$L=1$   
 $C=1$

$$DF(0,0) = \begin{bmatrix} 1/L & -1/L \\ 1/C & 0 \end{bmatrix} = \begin{bmatrix} 1 & -1 \\ 1 & 0 \end{bmatrix}$$

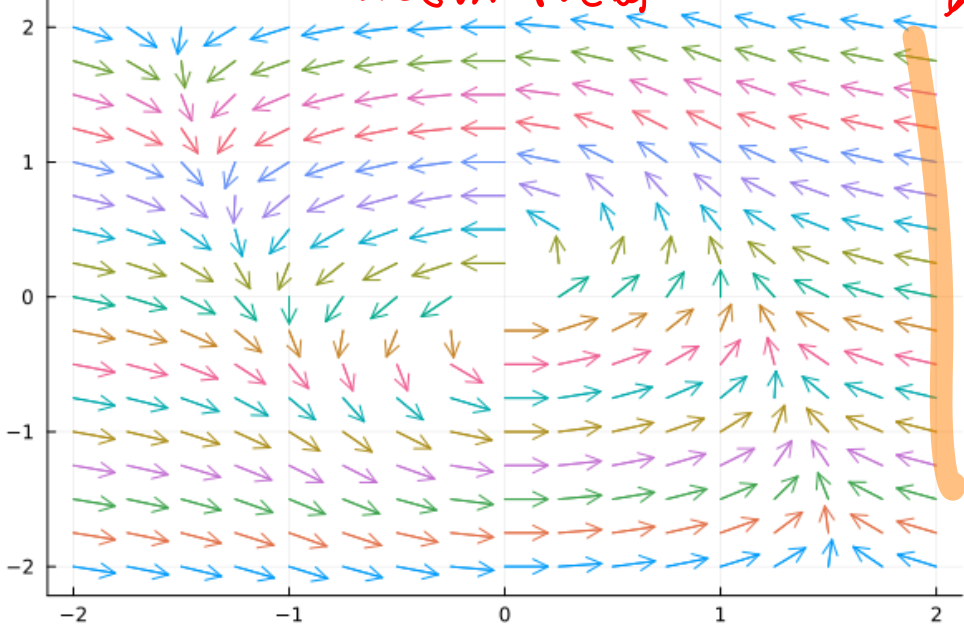
# Linear direction field



here solutions grow exp. in time as  $t \rightarrow \infty$

arrows pointing different directions

# Non linear direction field

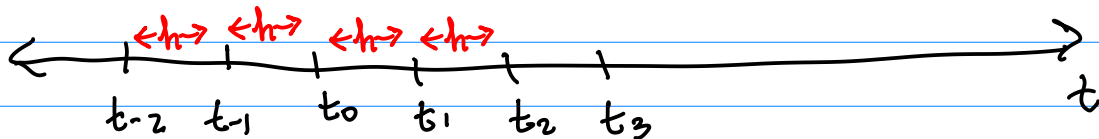


non-linear case solutions do not grow exp. as  $t \rightarrow \infty$

How to compute solutions of a nonlinear PDE.

$$\frac{dx}{dt} = F(x)$$

Idea discretize time

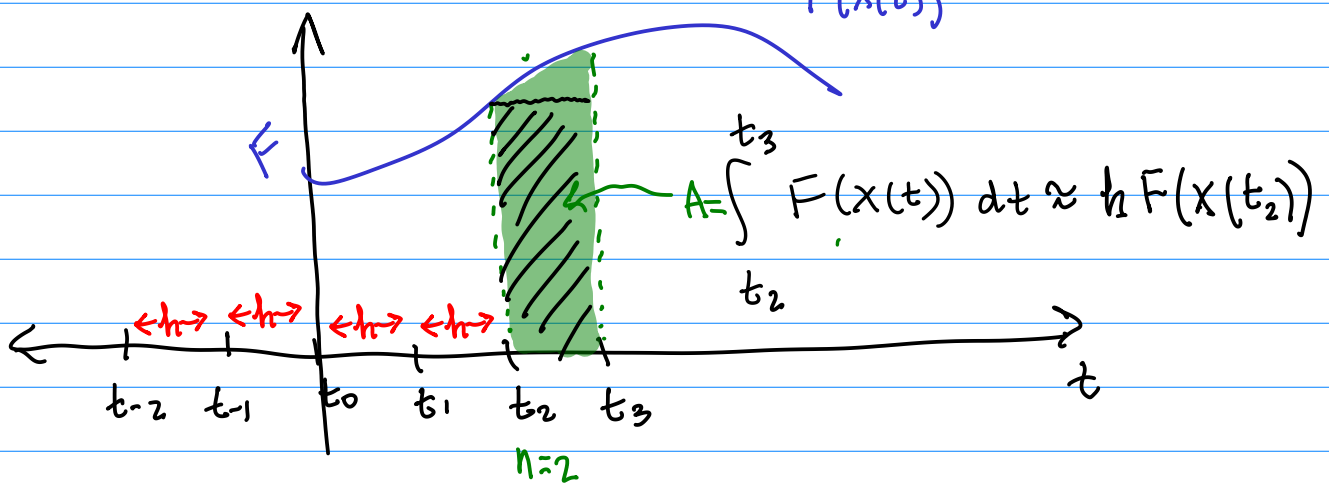


Let  $t_n = t_0 + nh$  where  $h$  is the gridsize

$$\int_{t_n}^{t_{n+1}} \frac{dx}{dt} dt = \int_{t_n}^{t_{n+1}} F(x(t)) dt$$

$$X(t_{n+1}) - X(t_n) \approx h F(X(t_n))$$

approximation for  $X$   
evaluated at the grid  
points in terms of  $X$   
evaluated at the grid points  
 $F(X(t))$



$$X(t_{n+1}) - X(t_n) \approx h F(X(t_n))$$

let  $X_n \approx X(t_n)$  let  $X_n$  be an approx for the true solution at the grid point

$$X_{n+1} - X_n = hF(X_n)$$

Exact relation  
between  
approximations

Euler's Explicit Method

$$X_{n+1} = X_n + hF(X_n)$$