ODE 2 21.1.2014, Exam A

1. Consider the system

$$\begin{array}{rcl} x' &=& 2x^2y-y^2,\\ y' &=& -2y-3x^2y-x^5. \end{array}$$

(a) Find an aproximation of a central manifold, which allows to determine the type of stability of the origin.
(6 points)

(b) Decide (with proof), whether the origin is stable, asymptotically stable or unstable. (4 points)

2. Consider the system

$$\begin{array}{rcl} x' &=& y+xy^2(1-x^2-2y^4),\\ y' &=& -x+y(1-x^2-2y^4). \end{array}$$

(a) Show that the origin is the only stationary point. (3 points)
(b) Show that the system has a periodic solution. (7 points)
Hint: In both parts investigate the distance of the solution from the origin.

3. Consider the following system with a controll u and a parameter $p \in \mathbb{R}$

$$x' = -x + 2y + z + u,$$

$$y' = -y + pz - u,$$

$$z' = x - y - 4z$$

and the sets of admissible controlls $U_1 = L^1([0, +\infty)), U_2 = L^1([0, +\infty), [-1, 1]).$ (a) Find the reachable set (depending on p) for U_1 . (5 points)

(b) Show global controllability for U_2 and p = 0. (5 points)

ODE 2 3.2.2014, Exam B

1. Consider the following system with a controll u

$$\begin{aligned} x' &= x + 2\sin y + 3z + 3z\sin z + u, \\ y' &= -e^x y + 2z + u^2, \\ z' &= x + \sin y - u \end{aligned}$$

and the set of admissible controlls $U = \{u : [0, +\infty) \rightarrow [-5, 5], u \text{ measureable}\}.$ (a) Show that the system is locally controllable. (6 points) (b) Show that the system is not controllable for large x(0), z(0). (4 points)

2. Consider the following system with a parameter $\mu \in \mathbb{R}$

$$x' = \mu \sin x + y \cos y + x^3,$$

$$y' = \mu \sin y - x \cos x.$$

(a) Show that the system has periodic solutions for $\mu \in (0, \varepsilon)$ or $(-\varepsilon, 0)$. (5 points)

(b) Determine the type of stability of the periodic solutions a decide, whether they exist for $\mu > 0$ or $\mu < 0$. (5 points) Verify the assumptions of the theorems you apply. Hint: $16a = f_{xxx} + f_{xyy} + g_{xxy} + g_{yyy} + \frac{1}{\omega_0} [f_{xy}(f_{xx} + f_{yy}) - g_{xy}(g_{xx} + g_{yy}) - f_{xx}g_{xx} + f_{yy}g_{yy}].$

3. Consider the system

$$\begin{aligned} x' &= \sin y - x \sin^2 y, \\ y' &= -x. \end{aligned}$$

(a) Find (with proof) all asymptotically stable stationary points. (6 points) (b) Find (with proof) all unstable stationary points. (4 points) Hint: Investigate the behavior of $V(x, y) = x^2 - 2\cos y$ along solutions.

ODE 2 10.2.2014, Exam C

1. Consider the following system with a parameter $\mu \in \mathbb{R}$

$$x' = x + 2y + y^2 + \mu,$$

 $y' = 2x - 2y.$

(a) Find a bifurcation point (x_0, y_0, μ_0) .

(b) Determine the type of bifurcation. Describe the behavior of the system (the number of stationary points and their stability) on a neighborhood of (x₀, y₀) for μ = μ₀ + ε and for μ = μ₀ - ε. (7 points)
2. Consider the equation x' = 2x - 2u (DE) with a controll u, the initial condition x(0) = 3 (IC) and a functional

$$F(u) := \int_0^2 x(t) + u(t) + u^2(t) dt$$

and the set of admissible controlls $U := \{u : [0, 2] \rightarrow [-2, 2]; u \text{ measurable}\}.$ (a) Find a controll $u \in U$, for which is F(u) maximal. (5 points) (b) Find x corresponding to this controll u. (5 points)

3. Consider a system

$$\begin{aligned}
 x' &= y + xy^2 + xz^2, \\
 y' &= -x - x^2y + yz^2, \\
 z' &= -z + z^2 - xy.
 \end{aligned}$$

(a) Find the stable and central subspace of the linearized problem on a neighborhood of the origin. (3 points)

(b) Find the best approximation of the central manifold with a 2nd order polynomial and write an error estimate in the form O(...). (7 points)

(3 points)

ODE 2 10.9.2014, Exam D

1. Consider the following system with a controll u

$$x' = \sin(x + y + z + u) + (x + y)^{2},$$

$$y' = e^{x+u}(y + z),$$

$$z' = x + y + 2z + u$$

and the set of admissible controlls $U = \{u : [0, +\infty) \rightarrow [-5, 5], u \text{ measureable}\}.$ (a) Show that the system is locally controllable. (6 points)

(b) Show that the system is not controllable for large x(0), y(0), z(0). (4 points)

2. Consider the system

$$x' = -x + 3yz,$$

$$y' = -2z + xyz,$$

$$z' = 2y - 3x^2y.$$

(a) Find the stable and central manifolds of the linearized problem on a neighborhood of the origin. (3 points)

(b) Find the best approximation of the central manifold with a 2nd order polynomial and write an error estimate in the form $O(\ldots)$. (7 points)

3. Consider the following system with a parameter $\mu \in \mathbb{R}$

$$x' = \sin(xy) + y + \mu \sin x, y' = (1 - \cos x)y - x + \mu y.$$

(a) Show that the system has periodic solutions for $\mu \in (0, \varepsilon)$ or $(-\varepsilon, 0)$. (5 points)

(b) Determine the type of stability of the periodic solutions and decide, whether they exist for $\mu > 0$ or $\mu < 0$. (5 points) Verify the assumptions of the theorems you apply. Hint: $16a = f_{xxx} + f_{xyy} + g_{xxy} + g_{yyy} + \frac{1}{\omega_0} [f_{xy}(f_{xx} + f_{yy}) - g_{xy}(g_{xx} + g_{yy}) - f_{xx}g_{xx} + f_{yy}g_{yy}].$