

Some Details on Content

This section is very important, because from it the student should learn not only techniques (linearization, etc.) but also the fact that phase plane methods are particularly powerful and important in application to systems or single equations that cannot be solved explicitly. The student should also recognize that it is quite surprising how much information these methods can give. This is demonstrated by the **pendulum equation** (Examples 1 and 2) for a relatively simple system, and by the famous **van der Pol equation** for a single equation, which has become a prototype for self-sustained oscillations of electrical systems of various kinds.

We also discuss the famous **Lotka–Volterra predator–prey model**.

For the **Rayleigh** and **Duffing equations**, see the problem set.

SOLUTIONS TO PROBLEM SET 3.5, page 183

2. $y = A \cos t + B \sin t$, radius $\sqrt{A^2 + B^2}$

4. $(\pi n, 0)$ saddle points for even n and centers for odd n

6. At $(0, 0)$, $y_1' = y_2$, $y_2' = -y_1$, $p = 0$, $q = 1$, $\Delta = -4$, center. The other critical point is at $(-1, 0)$. We set $y_1 = -1 + \tilde{y}_1$, $y_2 = \tilde{y}_2$. Then $-y_1 = y_1^2 \approx \tilde{y}_1$. Hence $\tilde{y}_1' = \tilde{y}_2$, $\tilde{y}_2' = \tilde{y}_1$. This gives a saddle point.

8. $y'' + y - y^2 = 0$ written as a system is

$$\begin{aligned} y_1' &= y_2 \\ y_2' &= -y_1 + y_1^3. \end{aligned}$$

Now $-y_1 + y_1^3 = y_1(-1 + y_1^2) = 0$ shows that there are three critical points, at $(y_1, y_2) = (0, 0)$, $(-1, 0)$, and $(1, 0)$.

The linearized system at $(0, 0)$ is

$$\begin{aligned} y_1' &= y_2 \\ y_2' &= -y_1 \end{aligned} \quad \text{Matrix: } \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}.$$

From the matrix we see that $p = a_{11} + a_{22} = 0$, $q = 1$. Hence $(0, 0)$ is a center (see Sec. 3.4).

For the next critical point we have to linearize at $(-1, 0)$ by setting

$$y_1 = -1 + \tilde{y}_1, \quad y_2 = \tilde{y}_2.$$

Then

$$\begin{aligned} y_1(-1 + y_1^2) &= (-1 + \tilde{y}_1)[-1 + (-1 + \tilde{y}_1)^2] \\ &= (-1 + \tilde{y}_1)[-2\tilde{y}_1 + \tilde{y}_1^2] \approx 2\tilde{y}_1. \end{aligned}$$

Hence the linearized system is

$$\begin{aligned} \tilde{y}_1' &= \tilde{y}_2 \\ \tilde{y}_2' &= 2\tilde{y}_1. \end{aligned} \quad \text{Matrix: } \begin{bmatrix} 0 & 1 \\ 2 & 0 \end{bmatrix}.$$

Hence $q = \det \mathbf{A} = -2 < 0$, that is, the critical point at $(-1, 0)$ is a saddle point.

Similarly, to linearize at $(1, 0)$, set

$$y_1 = 1 + \tilde{y}_1, \quad y_2 = \tilde{y}_2.$$

Then

$$-y_1 + y_1^3 \approx -2\tilde{y}_1$$

and we obtain another saddle point, as just before.

Advanced Calculus Solutions Manual

Julius S. Bendat, Allan G. Piersol



Advanced Calculus Solutions Manual:

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Spatial Statistics and Spatio-Temporal Data Michael Sherman,2011-01-06 In the spatial or spatio temporal context specifying the correct covariance function is fundamental to obtain efficient predictions and to understand the underlying physical process of interest This book focuses on covariance and variogram functions their role in prediction and appropriate choice of these functions in applications Both recent and more established methods are illustrated to assess many common assumptions on these functions such as isotropy separability symmetry and intrinsic correlation After an extensive introduction to spatial methodology the book details the effects of common covariance assumptions and addresses methods to assess the appropriateness of such assumptions for various data structures Key features An extensive introduction to spatial methodology including a survey of spatial covariance functions and their use in spatial prediction kriging is given Explores methodology for assessing the appropriateness of assumptions on covariance functions in the spatial spatio temporal multivariate spatial and point pattern settings Provides illustrations of all methods based on data and simulation experiments to demonstrate all methodology and guide to proper usage of all methods Presents a brief survey of spatial and spatio temporal models highlighting the Gaussian case and the binary data setting along with the different methodologies for estimation and model fitting for these two data structures Discusses models that allow for anisotropic and

nonseparable behaviour in covariance functions in the spatial spatio temporal and multivariate settings Gives an introduction to point pattern models including testing for randomness and fitting regular and clustered point patterns The importance and assessment of isotropy of point patterns is detailed Statisticians researchers and data analysts working with spatial and space time data will benefit from this book as well as will graduate students with a background in basic statistics following courses in engineering quantitative ecology or atmospheric science **Structural Equation Modeling** Jichuan

Wang,Xiaoqian Wang,2012-07-31 A reference guide for applications of SEM using Mplus Structural Equation Modeling Applications Using Mplus is intended as both a teaching resource and a reference guide Written in non mathematical terms this book focuses on the conceptual and practical aspects of Structural Equation Modeling SEM Basic concepts and examples of various SEM models are demonstrated along with recently developed advanced methods such as mixture modeling and model based power analysis and sample size estimate for SEM The statistical modeling program Mplus is also featured and provides researchers with a flexible tool to analyze their data with an easy to use interface and graphical displays of data and analysis results Key features Presents a useful reference guide for applications of SEM whilst systematically demonstrating various advanced SEM models such as multi group and mixture models using Mplus Discusses and demonstrates various SEM models using both cross sectional and longitudinal data with both continuous and categorical outcomes Provides step by step instructions of model specification and estimation as well as detail interpretation of Mplus results Explores different methods for sample size estimate and statistical power analysis for SEM By following the examples provided in this book readers will be able to build their own SEM models using Mplus Teachers graduate students and researchers in social sciences and health studies will also benefit from this book *Using the Weibull Distribution* John I. McCool,2012-08-06

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