

When  $|f_a(0)| = 1$ , can apply Prop 3.8.

↳  $x_0 \neq 0$ : translate system.

Say  $|f_a(x_0)| = 1$ , but  $x_0 \neq 0$

Define  $g_a(x) = f_a(x - x_0)$

So  $x=0$  is fixed pt of  $g_a$ .

eigen-values

Prop 5.11. If  $A \in \text{Mat}_{d \times d}(\mathbb{R})$  with all evals  $|\lambda| < 1$ , then  $x=0$  is stable and attracting.

Proof idea:

Use thm 5.10; which states that

$$\lim_{n \rightarrow \infty} A^n = 0$$

We know that

$$\lim_{n \rightarrow \infty} A^n x_0 = 0 x_0 = 0 \quad \left. \vphantom{\lim_{n \rightarrow \infty} A^n x_0} \right\} x=0 \text{ is attracting.}$$

To show stable requires a little more work. The sequence

$$(\|A^n\|)_{n=1}^{\infty}$$

is bounded. Use this fact, and show that some bound

$$\|x_n\| \leq \alpha \|x_0\|.$$

Then write down  $\delta = \epsilon / \alpha$  so that

if  $\|x_0\| < \delta$ , then  $\|x_n\| < \epsilon$ .

within  $\epsilon$  of 0.

Th. 5.17 Th. 5.18 Th. 5.19 Th. 5.20 Th. 5.21 Th. 5.22 Th. 5.23 Th. 5.24 Th. 5.25 Th. 5.26 Th. 5.27 Th. 5.28 Th. 5.29 Th. 5.30 Th. 5.31 Th. 5.32 Th. 5.33 Th. 5.34 Th. 5.35 Th. 5.36 Th. 5.37 Th. 5.38 Th. 5.39 Th. 5.40 Th. 5.41 Th. 5.42 Th. 5.43 Th. 5.44 Th. 5.45 Th. 5.46 Th. 5.47 Th. 5.48 Th. 5.49 Th. 5.50 Th. 5.51 Th. 5.52 Th. 5.53 Th. 5.54 Th. 5.55 Th. 5.56 Th. 5.57 Th. 5.58 Th. 5.59 Th. 5.60 Th. 5.61 Th. 5.62 Th. 5.63 Th. 5.64 Th. 5.65 Th. 5.66 Th. 5.67 Th. 5.68 Th. 5.69 Th. 5.70 Th. 5.71 Th. 5.72 Th. 5.73 Th. 5.74 Th. 5.75 Th. 5.76 Th. 5.77 Th. 5.78 Th. 5.79 Th. 5.80 Th. 5.81 Th. 5.82 Th. 5.83 Th. 5.84 Th. 5.85 Th. 5.86 Th. 5.87 Th. 5.88 Th. 5.89 Th. 5.90 Th. 5.91 Th. 5.92 Th. 5.93 Th. 5.94 Th. 5.95 Th. 5.96 Th. 5.97 Th. 5.98 Th. 5.99 Th. 6.00

within  $\varepsilon$  of 0.

Thm 5.12. If  $A \in \text{Mat}_{d \times d}(\mathbb{R})$  has an eval  
 $\lambda$  s.t.  $|\lambda| > 1$ , then  $\exists x \in \mathbb{R}^d$  s.t.  
 $\lim_{n \rightarrow \infty} \|A^n x\| = \infty$ .

Cor. 5.13 Same hypothesis at Thm 5.12, then  
 $x=0$  is unstable.

Cor. 5.14 If  $A \in \text{Mat}_{d \times d}(\mathbb{R})$  where every eval  
 $\lambda$  satisfies  $|\lambda| > 1$ , then  $x=0$  is  
 unstable and repelling.

Proof of Thm 5.12:

If  $\lambda \in \mathbb{R}$ , then  $\exists x \in \mathbb{R}^d$  s.t.  $Ax = \lambda x$ . Then

$$\begin{aligned} \|A^n x\| &= \|A^{n-1} \cdot Ax\| \\ &= \|\lambda^n x\| = |\lambda|^n \|x\|. \end{aligned}$$

Since  $|\lambda| > 1$ , it follows that  $\|A^n x\| \rightarrow \infty$

If  $\lambda \in \mathbb{C} \setminus \mathbb{R}$ , then the same idea  
 holds, but it is a little complicate.

then its eigenvector  $w = x + iy$  where  
 both  $x$  and  $y$  are L.I. Linear independent

From these  $x, y$ , we get

$$\begin{aligned} A^n w &= A^n x + i A^n y = r^n (x \cos(n\theta) - y \sin(n\theta)) \\ &\quad + i r^n (x \sin(n\theta) + y \cos(n\theta)) \end{aligned}$$

where  $\lambda = r e^{i\theta}$ .

Compare real and imaginary parts.

$$\begin{aligned} z = a + bi: \quad \text{Re}(z) &= a \\ \text{Im}(z) &= b \end{aligned}$$

$$\operatorname{Im}(z) = b$$

$$A^n x = r^n (x \cos(n\theta) - y \sin(n\theta))$$

$$A^n y = \text{similar.}$$

Now for the norm

$$\|A^n x\|^2 \geq \underline{r^{2n} (\text{complicated})}.$$

Goal show that **the right side** goes to  $\infty$  as  $n \rightarrow \infty$ . To show this, we prove that (complicated)  $> 0$ .

Since  $|\lambda| = r > 1$ ,  $r^{2n} \rightarrow \infty$  as  $n \rightarrow \infty$ , and if (complicated)  $> 0$ , then the whole quantity  $\rightarrow \infty$  as  $n \rightarrow \infty$ .

$$(\text{complicated}) = \underbrace{(\cos \phi)^2 \|x\|^2 + (\sin \phi)^2 \|y\|^2}_{\phi = n\theta}$$

Show  $\rightarrow$   $-2|\cos \phi| |\sin \phi| |\langle x, y \rangle|$  is greater than 0 by Cauchy-Schwarz inequality:

$$\|x\| \|y\| > |\langle x, y \rangle|.$$

This shows (complicated)  $> 0$ .  $\square$

Thm 5.16: If  $A \in \operatorname{Mat}_{d \times d}(\mathbb{R})$  with evals s.t.  $|\lambda| \notin \{0, 1\}$ , then  $\exists$  subspaces  $V_s$  and  $V_u$  of  $\mathbb{R}^d$  with  $\dim V_s + \dim V_u = d$  satisfying:

$$1. \text{ If } x \in V_s, \text{ then } \lim_{n \rightarrow \infty} A^n x = 0,$$

$$2. \text{ If } x \in V_u, \text{ then } \lim_{n \rightarrow \infty} A^{-n} x = 0,$$

$$3. \text{ If } x \notin V_s, \text{ then } \lim_{n \rightarrow \infty} \|A^n x\| = \infty.$$

Remarks: If  $A$  has no  $0$  evals, then  $A$  is invertible. The subspace  $V_s$  is called the stable subspace and  $V_u$  the unstable subspace.

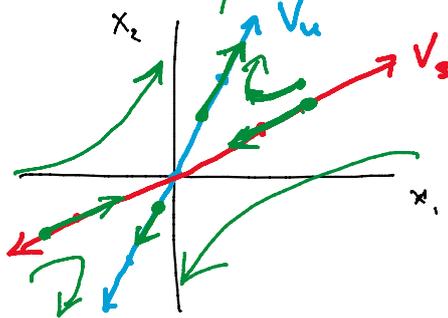
Ex: S.17 Let

$$A = \begin{pmatrix} 0 & 1 \\ -1 & 1/2 \end{pmatrix}.$$

The evals of  $A$  are  $1/2$  and  $2$ , and the evecs. are

$$u = \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \quad v = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

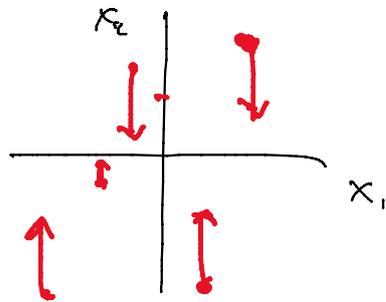
These form a basis of  $\mathbb{R}^2$  and  $u$  spans  $V_s$  and  $v$  spans  $V_u$ .



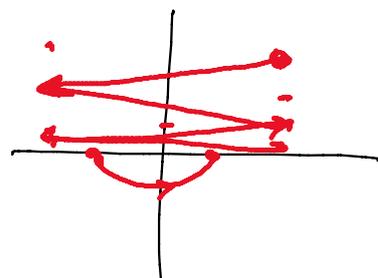
Thus  $x=0$  is unstable and is not repelling.

Ex S.18:

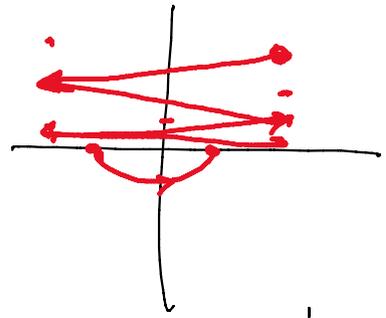
1.  $A = \begin{pmatrix} 1 & 0 \\ 0 & 1/2 \end{pmatrix}$



2.  $A = \begin{pmatrix} -1 & 0 \\ 0 & 1/2 \end{pmatrix}$

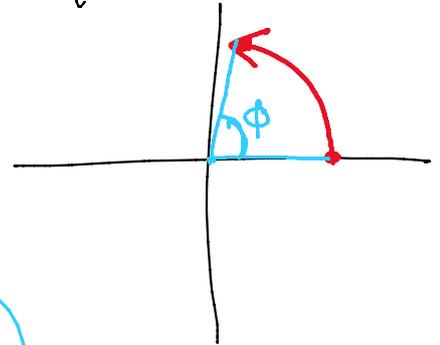


$$2. A = \begin{pmatrix} -1 & 0 \\ 0 & 1/2 \end{pmatrix}$$

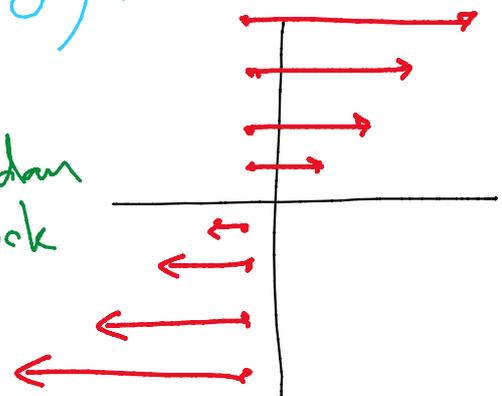


$$3. A = \begin{pmatrix} \cos \phi & -\sin \phi \\ \sin \phi & \cos \phi \end{pmatrix}$$

$$\phi = \frac{\pi}{2}, A = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$



$$4. A = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} = \text{Jordan block}$$



Shear transform

Now, you should be able to determine the stability of  $x=0$  in the system  $x_{n+1} = Ax_n$  based on evals of  $A$ .

## Ch 6: Nonlinear discrete dynamical sys.

These systems are, in general, hard to analyze. We need a good balance between  $\dots$  models

to analyze. We need a good balance between simple and complicated models.

Logistic model is non-linear.

Models that are not continuous are always non linear (because linear models are continuous always).

$$x_{n+1} = f(x_n)$$

where  $f: X \rightarrow X$ , with  $X \subseteq \mathbb{R}^d$ .

An example: 
$$\begin{pmatrix} x_{n+1} \\ y_{n+1} \end{pmatrix} = \begin{pmatrix} x_n^2 - y_n^2 \\ 2x_n y_n \end{pmatrix}$$

In this example  $f: \mathbb{R}^2 \rightarrow \mathbb{R}^2$

$$f(x, y) = \begin{pmatrix} x^2 - y^2 \\ 2xy \end{pmatrix}.$$