EE555 HW2 Due 21 Nov 2013

Problem 1 Consider the system $\dot{x} = f(x)$ with f(0) = 0. A solution x(t) is known to satisfy $x(0) \neq 0$ and x(T) = 0 for some finite T > 0. Show that f does not satisfy Lipschitz condition at the origin, that is, no L > 0 and $\varepsilon > 0$ exist such that $||f(x) - f(y)|| \leq L||x - y||$ for all $x, y \in \{\eta \in \mathbb{R}^n : ||\eta|| \leq \varepsilon\}$.

Problem 2 For each of the below systems determine whether or not finite escape times occur.

(a)
$$\begin{cases} \dot{x}_1 = -x_1 + x_1^2 x_2 \\ \dot{x}_2 = -x_2 \end{cases}$$
 (b)
$$\begin{cases} \dot{x}_1 = x_2^2 x_1 \\ \dot{x}_2 = x_2 + 10 \end{cases}$$

Problem 3 Consider the system $\dot{x} = f(x)$ where f is continuous and $f(\lambda x) = \lambda f(x)$ for all $\lambda > 0$ and $x \in \mathbb{R}^n$.

- (a) Show that if $\phi(t)$ is a solution to this system so is $\lambda \phi(t)$ for each $\lambda > 0$.
- (b) Show that this system cannot exhibit finite escape times.
- (c) Show that no solution x(t) exists satisfying $x(0) \neq 0$ and x(T) = 0 for some finite T > 0.

Problem 4 Exercise 4.3.

Problem 5 Exercise 4.7.

Problem 6 Exercise 4.21.