

POSITIVE DEFINITION: $f(x,y)$ svt $\exists (x,y) \in (x,y)$ (Saddle pt)

We suppose that $E(x,y)$ is cts and has cts 1st partial derivatives in some region containing origin. We say that the function $E(x,y)$ is +ve defined if (i) $E(0,0) = 0$ (ii) $E(x,y) > 0$ for $(x,y) \neq (0,0)$.

NEGATIVE DEFINITION: $f(x,y)$ svt $\exists (x,y) \in (x,y)$

We suppose that $E(x,y)$ is cts and has cts 1st order partial derivatives in some region containing $(0,0)$. We say that the function $E(x,y)$ is defined by

(i) $E(0,0) = 0$ (ii) $E(x,y) \leq 0$ for $(x,y) \neq (0,0)$

POSITIVE SEMI-DEFINITE: $f(x,y)$ svt $\exists (x,y) \in (x,y)$

We suppose that $E(x,y)$ is cts and has cts 1st order partial derivatives in some region containing $(0,0)$. We say that the function $E(x,y)$ is -ve semi definite if

$$E(x,y) \leq 0 \text{ for } (x,y) \neq (0,0)$$

ILLUSTRATION: $f(x,y)$ svt $\exists (x,y) \in (x,y)$; $0 = (0,0) \exists \circ$

Consider $f(x,y) = ax^m + by^n$ where a, b are +ve constant & m, n are positive integers.

P.T E is +ve definite $\exists b \neq 0$ $\frac{\partial^2 E}{\partial x^2} = \frac{\partial^2 E}{\partial y^2} = \frac{\partial^2 E}{\partial x \partial y}$

Given $E(x,y) = ax^m + by^n$ $\frac{\partial^2 E}{\partial x^2} = \frac{\partial^2 E}{\partial y^2} = \frac{\partial^2 E}{\partial x \partial y}$

To P.T E is +ve definite if it is sufficient to prove $\exists b \neq 0$ $\frac{\partial^2 E}{\partial x^2} > 0$

(i) $E(0,0)=0$ (ii) $E(x,y)>0$ for $(x,y)\neq(0,0)$

Putting $x=0$ & $y=0$ in ①

$E(0,0)=0$ for $x\neq 0, y\neq 0$

$E(x,y)=0, ax^{2m}+by^{2n}>0$

$\therefore a>0, b>0, x^{2m}>0, y^{2n}>0$

$E(x,y)$ is +ve definite

∴ Remark: $E(x,y)\neq 0$ for $(x,y)\neq(0,0)$

$E(x,y)$ is -ve definite $\Leftrightarrow E(x,y)$ is +ve definite

ILLUSTRATION: Let $E(x,y)=ax^{2m}+by^{2n}$, $E(x,y)$ is -ve definite

Proof: Given $E(x,y)=ax^{2m}+by^{2n}$

To prove $E(x,y)$ is -ve definite

i.e., $E(x,y)<0$ for $(x,y)\neq(0,0)$

Put $x\neq 0, y\neq 0$ in ① we get

$E(x,y)=ax^{2m}+by^{2n}<0$

$\therefore a<0, b<0$

$(0,0)\neq(x,y) \Rightarrow 0\neq(x,y) \Rightarrow (i) 0=(0,0) \Rightarrow (i)$

$\therefore E(x,y)$ is -ve definite

Remark: $E(x,y)\neq 0$ for $(x,y)\neq(0,0)$

Then function x^{2m}, y^{2n} & $(xy)^{2m}$ aren't +ve definite but are +ve semi-definite

LIAPUNOV'S FUNCTION: $E(x,y)$ is +ve definite

Let $E(x,y)$ be function $\exists(x,y) \in$

(i) $E(0,0)=0$; (ii) $E(x,y)>0$ for $E(x,y)\neq(0,0)$

∴ $E(x,y)$ is +ve function we say that $E(x,y)$

is a Liapunov's function

If $\frac{dE}{dt} = \frac{dE}{dx} \cdot F + \frac{dE}{dy} \cdot G$ is -ve semi definite

$\frac{dE}{dx} \cdot F + \frac{dE}{dy} \cdot G \leq 0$ for $(x,y)\neq(0,0)$

∴ if $\frac{dE}{dt} \leq 0$ it is -ve definite

i.e., $\frac{dE}{dt} < 0$, E is decreasing along the path of ①

near the origin. Let's prove the above

THEOREM : LIAPUNOV'S THEOREM

If E is a Liapunov's function, $E(x, y)$ for the system $\frac{dx}{dt} = F(x, y), \frac{dy}{dt} = G(x, y)$

Then the critical pt $(0,0)$ is stable function

more if it this function has the $\frac{\partial E}{\partial x} \cdot F + \frac{\partial E}{\partial y} \cdot G$ is -ve definite. Then the critical pt $(0,0)$ is asymptotically stable.

Proof:

Let C_1 be the circle of radius $R > 0$ when R is a +ve quantity.

c is connected on the origin

We also assume that C_1 is small enough to lie entirely in the domain of the definition of the function E .

Since $E(x, y)$ is constant & +ve definite. It has a +ve minimum 'm' on C_1 . $E(x, y)$ is a constant at the origin & vanish whenever (x, y) is inside the circle C_2 of radius

Now let $c = \{x(t)\}$ be any path which is inside C_2 for $t = t_0$

$$\frac{dE}{dt} = \frac{\partial E}{\partial x} \cdot F + \frac{\partial E}{\partial y} \cdot G \text{ is a +ve semi definite}$$

$$\therefore \frac{dE}{dt} < 0$$

$E(t) \leq E(t_0) < m$ for $t < t_0$. It follows that the path c can never reach the C_1 for any $t > t_0$.

case (ii)

Hence the critical path $\{pt (0,0)\}$ is stable. To

Prove 2nd proof of the theorem

it sufficient to prove $E(t)$ is non-increasing

since $\frac{dE}{dt} = \frac{dE}{dx} \cdot F + \frac{dE}{dy} \cdot G$ is a -ve semi definite. Then

critical path pt $(0,0)$ is -ve semi definite.

if $\frac{dE}{dt} \leq 0$

it follows that $E(t)$ is decreasing function.

$E(t) \rightarrow 0$ [i.e. $E(x,y)$ is the definite the path c approaches then critical pt $(0,0)$]

In otherword $E(t)$ has bounded below by

zero. we conclude that,

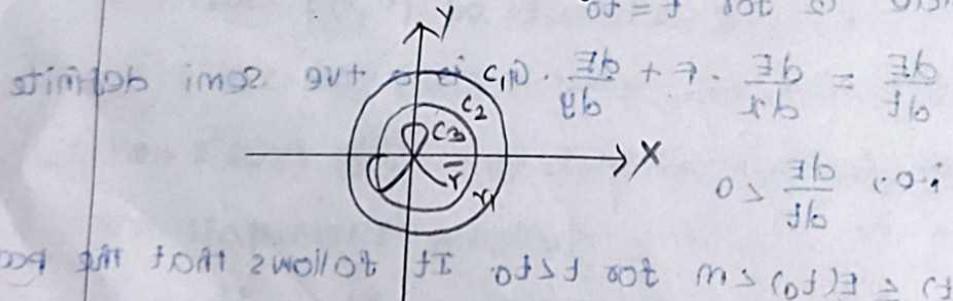
$E(t)$ approaches some $L \geq 0$ as $t \rightarrow \infty$.

to prove : $E(t) \rightarrow 0$, we need to prove $L=0$ we assume that $L > 0$ and arrive at a contradiction

We choose number $\bar{r} < r$. the property then

$E(x,y) < L$ whenever (x,y) is inside circle C with radius \bar{r} .

since $\frac{dE}{dt}$ is ets & -ve definite it has a -ve maximum ($-k$) in the ring consisting of the circles C_1 & C_2 the origin b/w them



the ring contains the entire path c for

$t \geq t_0$, so that the eqn

$$E(t) = E(t_0) + \int_{t_0}^t \frac{dE}{dt} \cdot dt$$

$$E(t) = E(t_0) + \int_{t_0}^t \frac{dx}{dt} dt$$

$$E(t) = E(t_0) - K + E(t) - E(t_0)$$

$$\leq E(t_0) - K(t-t_0) \quad \forall t \geq t_0$$

$$E(t) \leq E(t_0) - K(t-t_0)$$

ie in $t \rightarrow \infty$ the RHS of ① approaches $-\infty$

$$E(t) \rightarrow -\infty \text{ as } t \rightarrow \infty$$

which is the contradiction on fact that $E(X,Y) \geq 0$;

$$L=0$$

Hence the theorem.

THEOREM: Σu_i :

consider the eqn of motion of mass 'm' attached to spring,

$$m - \frac{d^2x}{dt^2} + c \frac{dx}{dt} + kx = 0$$

Here $c > 0$ is a constant representing the viscosity of the medium through which the mass moves & $k > 0$ is the spring constant.

Proof :

The Autonomous system equivalent to eqn ①

$$\frac{dx}{dt} = y; \quad \left(\frac{dy}{dt} \right) = m - \frac{kx}{m} - \frac{cy}{m} + \mu x =$$

$$\text{①} \Rightarrow \frac{m dy}{dt} + cy + kx = 0$$

$$\frac{m dy}{dt} = -kx - cy$$

$$\frac{dy}{dt} = -\frac{k}{m}x - \frac{c}{m}y$$

Hence the autonomous system for ① is

$$\frac{dx}{dt} = y, \quad \frac{dy}{dt} = -\frac{k}{m}x - \frac{c}{m}y$$

the only critical pt of ② is $(0,0)$

③ and the kinetic Energy of the mass is $\frac{1}{2}my^2$