Math 4/5250 Homework 6, due Tuesday, 25 Nov

1. [Holmes #6, chap. 3.3] The equation for what is known as the Rayleigh oscillator is

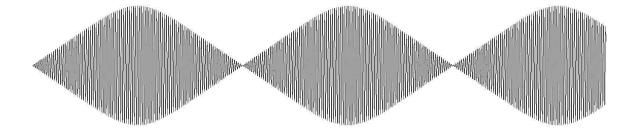
$$u_{tt} - \varepsilon \left(1 - \frac{1}{3} (u_t)^2\right) u_t + u = 0, \quad u(0) = 1; \ u'(0) = 0.$$

Find the multiple-scales solution valid for large t.

2. [Holmes, #4, chap. 3.4] The equation for a pendulum with a weak forcing is

$$\theta'' + \frac{1}{\varepsilon}\sin(\varepsilon\theta) = \varepsilon^2\sin(\omega t), \quad t > 0; \quad \theta(0) = 0 = \theta'(0).$$

- a) For fixed $\omega^{2} \neq 1$, find a multiple-scales approximation for $\theta(t)$.
- b) For $\omega = 1 + \omega_0 \varepsilon^2$, find a multiple-scales approximation of $\theta(t)$.



c) The figure above is the numerical solution with $\varepsilon = 0.15$, $\omega = 1 + \varepsilon^2$, $\theta(0) = 0 = \theta'(0)$ for $t \in [0, 3000]$, $\theta \in [-3, 3]$. Compare the amplitude/phase equations you obtained in part (b) with numerical simulation of the full system. You should include a graph that superimposes the envelope calculations with the full numerics [see Maple's display command to superimpose multiple graphs].

3. Consider the system

$$\begin{cases} x' = -x + ay + x^2, \\ y' = -2x + ay. \end{cases}$$

- (a) Show that zero equilibrium undergoes a Hopf bifurcation when a = 1.
- (b) Eliminate y, y' to show that x(t) satisfies a second order ODE

$$x'' = -ax + x'(a-1) + 2xx' - ax^2.$$
 (1)

(c) Rescale $x = \varepsilon u(t)$ and let $a = 1 + \varepsilon^p$, where p is chosen such that u(t) = O(1). Show that to obtain a bounded solution, one choose have p = 2.

(d) Use the method of multiple scales (or Lindstead method) on to determine the amplitude of u(t). Comment on what this says about the behaviour of the original system near the Hopf bifurcation.

4. Nicholson's blowflies equation is given by

$$\frac{dy}{dt} = ay\left(t-1\right)\exp\left(-y\left(t-1\right)\right) - by$$

with a, b > 0. Determine the nonzero constant state and analyse its linear stability. In the (a, b) plane, sketch the stability region.