
Contents

Preface	<i>page v</i>
1 Introduction	1
1.1 Preliminary ideas	1
1.1.1 <i>Existence and uniqueness</i>	1
1.1.2 <i>Geometrical representation</i>	3
1.2 Autonomous equations	7
1.2.1 <i>Solution curves and the phase portrait</i>	7
1.2.2 <i>Phase portraits and dynamics</i>	12
1.3 Autonomous systems in the plane	14
1.4 Construction of phase portraits in the plane	18
1.4.1 <i>Use of calculus</i>	19
1.4.2 <i>Isoclines</i>	23
1.5 Flows and evolution	25
Exercises	30
2 Linear systems	39
2.1 Linear changes of variable	39
2.2 Similarity types for 2×2 real matrices	42
2.3 Phase portraits for canonical systems in the plane	48
2.3.1 <i>Simple canonical systems</i>	48
2.3.2 <i>Non-simple canonical systems</i>	52
2.4 Classification of simple linear phase portraits in the plane	52
2.4.1 <i>Phase portrait of a simple linear system</i>	52

2.4.2	<i>Types of canonical system and qualitative equivalence</i>	56
2.4.3	<i>Classification of linear systems</i>	58
2.5	The evolution operator	58
2.6	Affine systems	61
2.7	Linear systems of dimension greater than two	64
2.7.1	<i>Three-dimensional systems</i>	64
2.7.2	<i>Four-dimensional systems</i>	67
2.7.3	<i>n-Dimensional systems</i>	69
	Exercises	70
3	Non-linear systems in the plane	79
3.1	Local and global behaviour	79
3.2	Linearization at a fixed point	82
3.3	The linearization theorem	85
3.4	Non-simple fixed points	91
3.5	Stability of fixed points	93
3.6	Ordinary points and global behaviour	97
3.6.1	<i>Ordinary points</i>	97
3.6.2	<i>Global phase portraits</i>	100
3.7	First integrals	101
3.8	Limit cycles	106
3.9	Poincaré–Bendixson theory	109
	Exercises	113
4	Applications	119
4.1	Linear models	119
4.1.1	<i>A mechanical oscillator</i>	119
4.1.2	<i>Electrical circuits</i>	125
4.1.3	<i>Economics</i>	129
4.1.4	<i>Coupled oscillators</i>	131
4.2	Affine models	135
4.2.1	<i>The forced harmonic oscillator</i>	137
4.2.2	<i>Resonance</i>	137
4.3	Non-linear models	140
4.3.1	<i>Competing species</i>	140
4.3.2	<i>Volterra–Lotka equations</i>	144
4.3.3	<i>The Holling–Tanner model</i>	147
4.4	Relaxation oscillations	151
4.4.1	<i>Van der Pol oscillator</i>	151
4.4.2	<i>Jumps and regularization</i>	155

4.5	Piecewise modelling	159
4.5.1	<i>The jump assumption and piecewise models</i>	159
4.5.2	<i>A limit cycle from linear equations</i>	162
	Exercises	166
5	Advanced techniques and applications	179
5.1	The Liénard equation	179
5.2	Regularization and some economic models	184
5.3	The Zeeman models of heartbeat and nerve impulse	190
5.4	Liapunov functions	198
5.4.1	<i>Theory</i>	198
5.4.2	<i>A model of animal conflict</i>	204
5.5	Bifurcation of systems	210
5.5.1	<i>Some simple examples</i>	210
5.5.2	<i>The Hopf bifurcation</i>	212
5.5.3	<i>An application of the Hopf bifurcation theorem</i>	214
5.6	A mathematical model of tumor growth	216
5.6.1	<i>Construction of the model</i>	217
5.6.2	<i>An analysis of the dynamics</i>	218
	Exercises	226
	Bibliography	230
	Hints to exercises	232
	Index	249