

5. [15 points] Consider the initial value problem  $y' = -\frac{1}{2}y + \sin(y)$ ,  $y(t_0) = y_0$ .
- a. [5 points] Without trying to solve it, does this initial value problem have a solution? Does your answer depend on the values of  $t_0$  and  $y_0$ ? Explain.

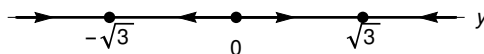
*Solution:* We see that  $f(t, y) = -\frac{1}{2}y + \sin(y)$  is continuous and has a continuous first partial  $f_y$  (for all  $t$  and  $y$ ). Therefore, our theorem on the existence and uniqueness of solutions guarantees that there is a unique solution through  $y(t_0) = y_0$  for any  $t_0$  and any  $y_0$ . However, we do not, a priori, know the full domain of this solution.

- b. [5 points] By using the Taylor expansion for  $\sin(y)$  near the critical point  $y = 0$ , write a linear equation approximating this equation and solve it. If we start with  $y(0) = y_0$  with  $y_0$  small, what does it predict will happen to the solution of the (nonlinear) problem? Is the critical point  $y = 0$  stable or unstable?

*Solution:* We have  $\sin(y) \approx y - \frac{1}{6}y^3 + \frac{1}{120}y^5 - \dots$ , so our linear approximation is  $y' = \frac{1}{2}y$ . The solution is tremendously easy:  $y = y_0 e^{t/2}$ , and solutions grow. Thus, this predicts that for the nonlinear problem, if we start with  $y_0$  close to zero solution trajectories will grow away from  $y = y_0$ . The critical point is unstable.

- c. [5 points] Retain another term in the expansion for  $\sin(y)$  and write a new differential equation that approximates the equation we started with. Find all critical points, draw a phase line, and explain what it predicts for the behavior of the system for large times.

*Solution:* If we retain another term, we have  $y' = \frac{1}{2}y - \frac{1}{6}y^3$ . Critical points are given by  $0 = y(1 - \frac{1}{3}y^2)$ , which are when  $y = 0$  and  $y = \pm\sqrt{3}$ . With  $f(y) = \frac{1}{2}y - \frac{1}{6}y^3$ , we have  $f'(y) = \frac{1}{2} - \frac{1}{3}y^2$ , so  $f'(0) > 0$  and  $f'(\pm\sqrt{3}) < 0$ , indicating that  $y = 0$  is unstable and  $y = \pm\sqrt{3}$  are asymptotically stable. This is indicated in the phase line shown below.



This suggests that every positive initial condition will eventually converge to  $y = \sqrt{3}$ , and every negative initial condition will converge to  $y = -\sqrt{3}$ . (And, of course, an initial condition of  $y = 0$  will remain there.)