

$$\lambda_{1/2} = \pm i\beta$$

$$\beta < 1$$

stable "spiral"

$W^s$



Note:  $|\lambda_i| =$  Lyapunov multipliers.

### (1.3) Connection of discrete and continuous

- Poincaré map of periodic orbits  $\rightarrow$  later
- Time-one map.

Linear ODE:  $\dot{x} = Ax$ ,  $A \in \mathbb{R}^{n \times n}$

general solution to initial condition  $x(0) = x_0$ .

$$x(t) = e^{tA} x_0, \quad \text{flow } T(t) = e^{tA}.$$

We observe this flow in stroboscopic light,  
eg each second

$$x_1 = e^A x_0, \quad x_2 = e^A x_1, \quad \dots, \quad \underbrace{x_{n+1} = e^A x_n}_{\text{this defines}}$$

a discrete dynamical system  $x_{n+1} = e^A x_n$

Stability of the trivial equilibrium  $\bar{x} = 0$ :

Theorem 2:

(a)  $\mu$  eigenvalue of  $A \Rightarrow \lambda = e^\mu$  eigenvalue of  $e^A$ .

(b)  $\operatorname{Re} \mu < 0 \iff |\lambda| < 1$ .

Proof: Homework!

Rule: "Lyapunov number =  $e^{\text{Lyapunov exponent}}$ "

(1.4) Abel's formula, the Wronskian

Linear ODE in  $\mathbb{R}^n$ , nonautonomous:

$$\dot{X} = A(t)X, \quad A(t) \in \mathbb{R}^{n \times n}$$

Let  $X(t) \in \mathbb{R}^{n \times n}$  denote a fundamental system, i.e.

$$\dot{X} = A(t)X \quad \text{and} \quad X(t) = (x_1(t), \dots, x_n(t)),$$

where  $x_1(t), \dots, x_n(t)$  are linearly independent solutions.

Consider  $\det(X(t)) \triangleq$   $n$ -dimensional Volume-element.