

Math 5490
Topics in Applied Mathematics
Introduction to the Mathematics of Climate


Fall 2023
 1:25 - 3:20 Tuesdays and Thursdays
 Amundson Hall 162

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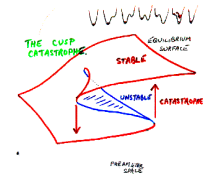
course website
 www-users.cse.umn.edu/~mcgehee/teaching/Math5490/

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Math 5490
Dynamical Systems
Catastrophe Theory



Sir Christopher Zeeman
 1925-2016
https://en.wikipedia.org/wiki/Christopher_Zeeman



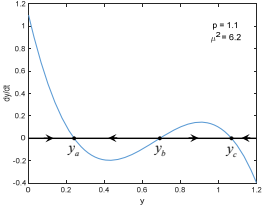
<https://annex.exploratorium.edu/complexity/Complexicon/catastrophe.html>



Rene Thom, 1923-2002
https://en.wikipedia.org/wiki/ReneThom_Thom

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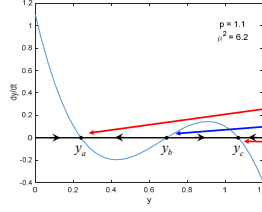
Math 5490
Tipping Points
Cessi's Model

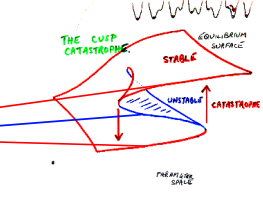
$$\frac{dy}{dt} = -(1 + \mu^2 (y-1)^2)y + p$$


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Tipping Points
Cessi's Model

$$\frac{dy}{dt} = -(1 + \mu^2 (y-1)^2)y + p$$

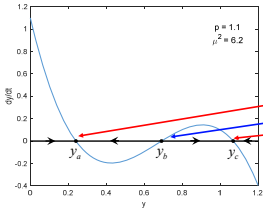


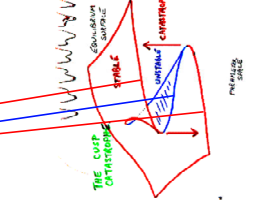


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Tipping Points
Cessi's Model

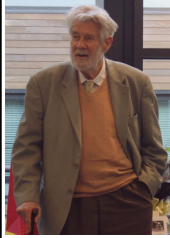
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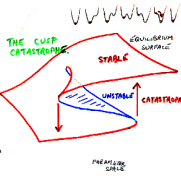


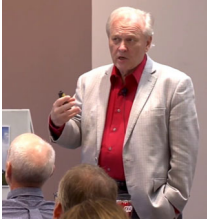
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Math 5490
Dynamical Systems



Sir Christopher Zeeman
 1925-2016





Clarence Lehman

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Dynamical Systems

Linear Systems Summary

$$\frac{dx}{dt} = Ax$$

For linear systems of ordinary differential equations, the eigenvalues and eigenvectors tell us a lot.

They tell us solutions.
If λ is an eigenvalue with corresponding eigenvector v , then $x(t) = e^{\lambda t}v$ is a solution.

They tell us simplifying transformations.
If λ_1 and λ_2 are eigenvalues of A with corresponding eigenvectors v_1 and v_2 ,
if $S = [v_1 \mid v_2]$, and if $\Lambda = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix}$,
then $S^{-1}AS = \Lambda$.

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Linear Systems Summary

$$\frac{dx}{dt} = Ax$$

For linear systems of ordinary differential equations, the eigenvalues and eigenvectors tell us a lot.

Reference
Kaper & Engler, *Mathematics & Climate*, SIAM 2013, Chapter 4

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Coordinate Change

$$\frac{dx}{dt} = Ax$$

If λ_1 and λ_2 are eigenvalues of A with corresponding eigenvectors v_1 and v_2 ,
if $S = [v_1 \mid v_2]$, and if $\Lambda = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix}$, then $S^{-1}AS = \Lambda$.

$$x = Sy \Rightarrow S \frac{dy}{dt} = \frac{dx}{dt} = ASy \Rightarrow \frac{dy}{dt} = S^{-1}ASy = \Lambda y$$

$$\frac{dx_1}{dt} = a_{11}x_1 + a_{12}x_2 \quad \text{becomes} \quad \frac{dy_1}{dt} = \lambda_1 y_1$$

$$\frac{dx_2}{dt} = a_{21}x_1 + a_{22}x_2 \quad \frac{dy_2}{dt} = \lambda_2 y_2$$

Much simpler.

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Coordinate Change

Example

$$\begin{aligned} \frac{dx}{dt} &= -3x + 4y \\ \frac{dy}{dt} &= -2x + 3y \end{aligned} \Rightarrow \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \xi \\ \eta \end{bmatrix} \Rightarrow \begin{aligned} \frac{d\xi}{dt} &= -\xi \\ \frac{d\eta}{dt} &= \eta \end{aligned}$$

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Eigenvalues

$$\frac{d}{dt} \begin{bmatrix} x \\ y \end{bmatrix} = A \begin{bmatrix} x \\ y \end{bmatrix}$$

$$\det(A - \lambda I) = \lambda^2 - \text{trace}(A)\lambda + \det(A) = \lambda^2 - \tau\lambda + \delta = (\lambda - \lambda_1)(\lambda - \lambda_2)$$

$$= \lambda^2 - (\lambda_1 + \lambda_2)\lambda + \lambda_1\lambda_2$$

$$\lambda_1 + \lambda_2 = \text{trace}(A)$$

$$\lambda_1\lambda_2 = \det(A)$$

The trace is the sum of the eigenvalues, while the determinant is the product of the eigenvalues.
We can characterize the dynamic behavior using the trace and the determinant.

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Saddles

$$\frac{d}{dt} \begin{bmatrix} x \\ y \end{bmatrix} = A \begin{bmatrix} x \\ y \end{bmatrix}$$

$$\lambda_1\lambda_2 = \det(A) < 0$$

$$\lambda^2 - \text{trace}\lambda + \det = 0$$

One eigenvalue is positive, the other negative.

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Stable Nodes

$$\frac{d}{dt} \begin{bmatrix} x \\ y \end{bmatrix} = A \begin{bmatrix} x \\ y \end{bmatrix}$$

$$\lambda_1 \lambda_2 = \delta = \det(A) > 0$$

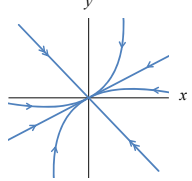
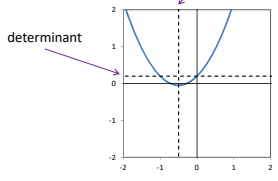
$$\lambda_1 + \lambda_2 = \tau = \text{trace}(A) < 0$$

$$\text{discriminant} = \tau^2 - 4\delta > 0$$

$$\lambda^2 - \tau\lambda + \delta = 0$$

$$\lambda = \frac{\tau \pm \sqrt{\tau^2 - 4\delta}}{2}$$

Both eigenvalues are negative.

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Stable Spirals

$$\frac{d}{dt} \begin{bmatrix} x \\ y \end{bmatrix} = A \begin{bmatrix} x \\ y \end{bmatrix}$$

$$\lambda_1 \lambda_2 = \delta = \det(A) > 0$$

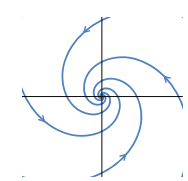
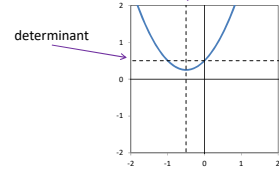
$$\lambda_1 + \lambda_2 = \tau = \text{trace}(A) < 0$$

$$\tau^2 - 4\delta < 0$$

$$\lambda^2 - \tau\lambda + \delta = 0$$

$$\lambda = \frac{\tau \pm i\sqrt{4\delta - \tau^2}}{2}$$

Both eigenvalues are complex, with negative real part.

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Unstable Nodes

$$\frac{d}{dt} \begin{bmatrix} x \\ y \end{bmatrix} = A \begin{bmatrix} x \\ y \end{bmatrix}$$

$$\lambda_1 \lambda_2 = \delta = \det(A) > 0$$

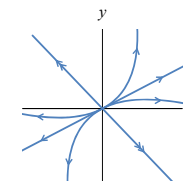
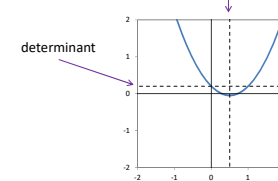
$$\lambda_1 + \lambda_2 = \tau = \text{trace}(A) > 0$$

$$\tau^2 - 4\delta > 0$$

$$\lambda^2 - \tau\lambda + \delta = 0$$

$$\lambda = \frac{\tau \pm \sqrt{\tau^2 - 4\delta}}{2}$$

Both eigenvalues are positive.

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Unstable Spirals

$$\frac{d}{dt} \begin{bmatrix} x \\ y \end{bmatrix} = A \begin{bmatrix} x \\ y \end{bmatrix}$$

$$\lambda_1 \lambda_2 = \delta = \det(A) > 0$$

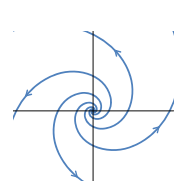
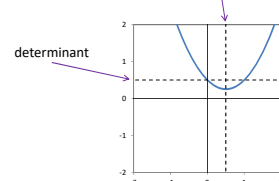
$$\lambda_1 + \lambda_2 = \tau = \text{trace}(A) > 0$$

$$\tau^2 - 4\delta < 0$$

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$$\lambda = \frac{\tau \pm i\sqrt{4\delta - \tau^2}}{2}$$

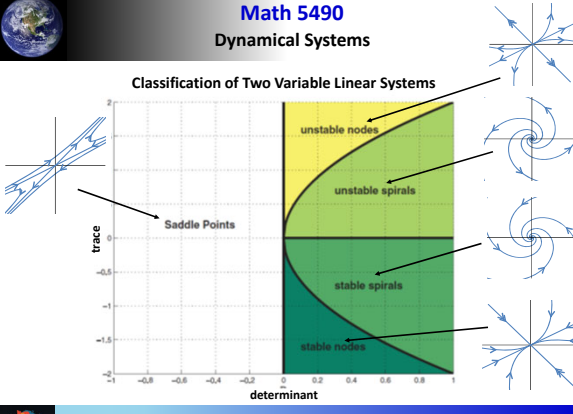
Both eigenvalues are complex, with positive real part.

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Classification of Two Variable Linear Systems



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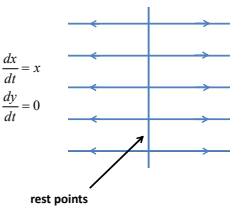
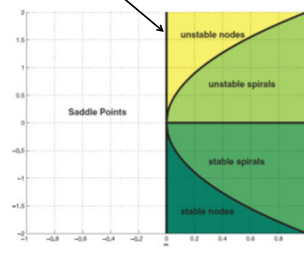
Degenerate Cases

$$\lambda_1 \lambda_2 = \det(A) = 0$$

$$\lambda_1 + \lambda_2 = \text{trace}(A) = \tau > 0$$

$$\lambda^2 - \tau\lambda = 0$$

One of the eigenvalues is zero, the other positive.

rest points

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Degenerate Cases
One of the eigenvalues is zero, the other negative.

$\lambda_1 \lambda_2 = \det(A) = 0$
 $\lambda_1 + \lambda_2 = \text{trace}(A) = r < 0$

$\lambda^2 - r\lambda = 0$

$\frac{dx}{dt} = -x$
 $\frac{dy}{dt} = 0$

rest points

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Degenerate Cases
Imaginary pair of eigenvalues

$\lambda_1 + \lambda_2 = \text{trace}(A) = 0$
 $\lambda_1 \lambda_2 = \det(A) = \delta > 0$

$\lambda^2 + \delta = 0$

$\frac{dx}{dt} = -y$
 $\frac{dy}{dt} = x$

center

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Degenerate Cases
Positive double eigenvalue. Only one eigenvector

$\lambda_1 \lambda_2 = \delta = \det(A) > 0$
 $\lambda_1 + \lambda_2 = r = \text{trace}(A) > 0$
 $r^2 - 4\delta = 0$

$\lambda^2 - r\lambda + \frac{r^2}{4} = \left(\lambda - \frac{r}{2}\right)^2 = 0$

$\frac{dx}{dt} = x + y$
 $\frac{dy}{dt} = y$

degenerate node

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Degenerate Cases
Negative double eigenvalue. Only one eigenvector

$\lambda_1 \lambda_2 = \delta = \det(A) > 0$
 $\lambda_1 + \lambda_2 = r = \text{trace}(A) < 0$
 $r^2 - 4\delta = 0$

$\lambda^2 - r\lambda + \frac{r^2}{4} = \left(\lambda - \frac{r}{2}\right)^2 = 0$

$\frac{dx}{dt} = -x + y$
 $\frac{dy}{dt} = -y$

degenerate node

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Dynamical Systems

Classification of Two Variable Linear Systems

$\frac{dx}{dt} = a_{11}x + a_{12}y$
 $\frac{dy}{dt} = a_{21}x + a_{22}y$

We have now classified (given names) to the most common possible behaviors of two variable linear systems.

Kaper & Engler, 2013

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Classification of One Variable Linear Systems

Let's back up.
What is the classification of one variable linear systems?

$\frac{dx}{dt} = ax$

$a < 0$ sink $\rightarrow \bullet \leftarrow$

$a > 0$ source $\leftarrow \bullet \rightarrow$

$a = 0$ degenerate $\rightarrow \bullet \rightarrow$

degenerate \downarrow
sink \leftarrow source \rightarrow
 $a < 0$ $a = 0$ $a > 0$

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Classification of One Variable Linear Systems
Can we transform one linear equation into another with a linear change of variable?

$$\frac{dx}{dt} = ax \quad \text{to} \quad \frac{dx}{dt} = bx ?$$

Let's try.

$$x = c\xi \Rightarrow \frac{dx}{dt} = c \frac{d\xi}{dt} = ax = ac\xi$$

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Classification of One Variable Linear Systems
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Classification of One Variable Linear Systems
Can we transform one linear equation into another with a linear change of variable?

$$\frac{dx}{dt} = ax \quad \text{to} \quad \frac{dx}{dt} = bx ?$$

Let's try.

$$x = c\xi \Rightarrow \frac{dx}{dt} = c \frac{d\xi}{dt} = ax = ac\xi$$

Cancel c.

$$\frac{d\xi}{dt} = a\xi$$

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Classification of One Variable Linear Systems
Can we transform one linear equation into another with a linear change of variable?

$$\frac{dx}{dt} = ax \quad \text{to} \quad \frac{dx}{dt} = bx ?$$

Let's try.

$$x = c\xi \Rightarrow \frac{dx}{dt} = c \frac{d\xi}{dt} = ax = ac\xi$$

Cancel c.

$$\frac{d\xi}{dt} = a\xi$$

Only if $a = b$!

no change! (pointing to the original equation)

No! (pointing to the transformed equation)

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Algebraic Classification of One Variable Linear Systems

$$\frac{dx}{dt} = ax$$

They are all different.

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Algebraic Classification of Two Variable Linear Systems

$$\frac{dx}{dt} = Ax \quad \frac{dx}{dt} = Bx$$

Assume that there are two distinct eigenvalues for both A and B .

If the eigenvalues of A are the same as those of B , then the two systems are algebraically equivalent, i.e., one can be transformed to the other by a linear change of variables.

If the eigenvalues of A are different from those of B , then the two systems are not algebraically equivalent, i.e., one cannot be transformed to the other by a linear change of variables.

The situation is more complicated for double eigenvalues.

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Dynamical Systems

Algebraic Classification

Example

$$\frac{dx}{dt} = -3x + 4y$$

$$\frac{dy}{dt} = -2x + 3y$$

These two systems "look the same" from a linear algebra perspective, because one can be transformed to the other with a linear coordinate change.

$$\frac{d\xi}{dt} = -\xi$$

$$\frac{d\eta}{dt} = \eta$$

Coordinate Change

$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \xi \\ \eta \end{bmatrix}$$

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Algebraic Classification

Example

$$\frac{dx}{dt} = -2x$$

$$\frac{dy}{dt} = 2y$$

These two systems do not "look the same" from a linear algebraic perspective, because one cannot be transformed to the other with a linear coordinate change.

$$\frac{d\xi}{dt} = -\xi$$

$$\frac{d\eta}{dt} = \eta$$

There is no linear coordinate change that transforms one system to the other.

Why not?

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Dynamical Systems

Algebraic Classification

Example

$$\frac{dx}{dt} = -2x$$

$$\frac{dy}{dt} = 2y$$

There is no linear coordinate change that transforms one system to the other.

Why not?

$$\frac{d\xi}{dt} = -\xi$$

$$\frac{d\eta}{dt} = \eta$$

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Algebraic Classification

Example

eigenvalues $-2, 2$

$$\frac{dx}{dt} = -2x$$

$$\frac{dy}{dt} = 2y$$

There is no linear coordinate change that transforms one system to the other.

Why not?

eigenvalues $-1, 1$

$$\frac{d\xi}{dt} = -\xi$$

$$\frac{d\eta}{dt} = \eta$$

Let S be a nonsingular matrix, and let $\begin{bmatrix} x \\ y \end{bmatrix} = S \begin{bmatrix} \xi \\ \eta \end{bmatrix}$.

$$\frac{d}{dt} \begin{bmatrix} x \\ y \end{bmatrix} = A \begin{bmatrix} x \\ y \end{bmatrix}$$

$$S \frac{d}{dt} \begin{bmatrix} \xi \\ \eta \end{bmatrix} = \frac{d}{dt} S \begin{bmatrix} \xi \\ \eta \end{bmatrix} = AS \begin{bmatrix} \xi \\ \eta \end{bmatrix} \iff \frac{d}{dt} \begin{bmatrix} \xi \\ \eta \end{bmatrix} = S^{-1}AS \begin{bmatrix} \xi \\ \eta \end{bmatrix}$$

A and $S^{-1}AS$ have the same eigenvalues.

Why?

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Dynamical Systems

Algebraic Classification

A and $S^{-1}AS$ have the same eigenvalues.

Why?

Let λ be an eigenvalue of A with corresponding eigenvector v , and let S be a nonsingular matrix. Then

$$(S^{-1}AS)(S^{-1}v) = S^{-1}A(SS^{-1})v = S^{-1}Av = S^{-1}\lambda v = \lambda(S^{-1}v),$$

so λ is an eigenvalue of $S^{-1}AS$ with corresponding eigenvector $S^{-1}v$.

Therefore, if $\frac{dx}{dt} = Ax$ can be transformed to $\frac{dx}{dt} = Bx$ by a linear coordinate change, then A and B must have the same eigenvalues.

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Algebraic Classification

Back to Example

$$\frac{dx}{dt} = -2x$$

$$\frac{dy}{dt} = 2y$$

There is no linear coordinate change that transforms one system to the other.

Why not?

$$\frac{d\xi}{dt} = -\xi$$

$$\frac{d\eta}{dt} = \eta$$

$\begin{bmatrix} -2 & 0 \\ 0 & 2 \end{bmatrix}$ has eigenvalues -2 and 2 , but $\begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$ has eigenvalues -1 and 1 .

There cannot be a linear coordinate change transforming one system to the other system.

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Dynamical Systems

Topological Classification

$\frac{dx}{dt} = -2x$ $\frac{d\xi}{dt} = -\xi$
 $\frac{dy}{dt} = 2y$ $\frac{d\eta}{dt} = \eta$

These two systems do not "look the same" algebraically.

But they "look the same" to a topologist.

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Topological Classification

What do we mean when we say that two systems look the same to a topologist?

$\frac{dx}{dt} = Ax$ \longleftrightarrow topologically conjugate \longleftrightarrow $\frac{d\xi}{dt} = B\xi$

These two systems are **topologically conjugate** if there is a **continuous coordinate change** taking one system to the other.

$x = f(\xi)$ transforms $\frac{dx}{dt} = Ax$ to $\frac{d\xi}{dt} = B\xi$.

Precisely what this means is beyond the scope of this course.

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Dynamical Systems

Topological Classification

For one variable, all sources are topologically conjugate.

$\frac{dx}{dt} = \alpha x, \alpha > 0$

Let $x = |u|^\alpha \frac{u}{|u|} = \begin{cases} u^\alpha & u > 0 \\ -(-u)^\alpha & u < 0 \end{cases}$

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Topological Classification

For one variable, all sources are topologically conjugate.

$\frac{dx}{dt} = \alpha x, \alpha > 0$

Let $x = |u|^\alpha \frac{u}{|u|} = \begin{cases} u^\alpha & u > 0 \\ -(-u)^\alpha & u < 0 \end{cases}$

$u > 0: \frac{dx}{dt} = \alpha u^{\alpha-1} \frac{du}{dt} = \alpha x = \alpha u^\alpha \implies \frac{du}{dt} = u$

$u < 0: \frac{dx}{dt} = -\alpha(-u)^{\alpha-1} \left(-\frac{du}{dt}\right) = \alpha(-u)^{\alpha-1} \frac{du}{dt} = \alpha x = \alpha(-u)^\alpha \implies \frac{du}{dt} = u$

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Dynamical Systems

Topological Classification

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$\frac{du}{dt} = u$ Continuous, but not smooth at 0. $\frac{du}{dt} = u$

$\frac{dx}{dt} = \alpha x \implies x = |u|^\alpha \frac{u}{|u|} \implies \frac{du}{dt} = u$

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Topological Classification

For one variable, all sinks are topologically conjugate.

$\frac{dx}{dt} = -\alpha x, \alpha > 0$

Let $x = |u|^\alpha \frac{u}{|u|} = \begin{cases} u^\alpha & u > 0 \\ -(-u)^\alpha & u < 0 \end{cases}$

$u > 0: \frac{dx}{dt} = \alpha u^{\alpha-1} \frac{du}{dt} = -\alpha x = -\alpha u^\alpha \implies \frac{du}{dt} = -u$

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$\frac{du}{dt} = -u$ Continuous, but not smooth at 0. $\frac{du}{dt} = -u$

$\frac{dx}{dt} = -\alpha x, \alpha > 0 \implies x = |u|^\alpha \frac{u}{|u|} \implies \frac{du}{dt} = -u$

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Topological Classification for One Variable Linear Systems.

$$\frac{dx}{dt} = ax$$

There are exactly three classes.

- sources:** ($a > 0$) All sources are topologically conjugate.
- sinks:** ($a < 0$) All sinks are topologically conjugate.
- degenerate:** ($a = 0$) Only one case.

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Topological Classification of Two Variable Linear Systems

If neither eigenvalue has zero real part, then the system is called **hyperbolic**, in which case, there are only three classes:

- saddles:** One positive eigenvalue and one negative. The determinant is negative.
Any two saddles are topologically conjugate.
- sources:** Both eigenvalues have positive real part. The determinant is positive, and the trace is positive.
Any two sources are topologically conjugate.
- sinks:** Both eigenvalues have negative real part. The determinant is positive, and the trace is negative.
Any two sinks are topologically conjugate.

Nonhyperbolic systems are more complicated.

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Classification of Two Variable Linear Systems

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Topological Classification

Sometimes, we only care whether a rest point is a sink, a source, or a saddle.

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Topological Classification: Degeneracies

The determinant is the product of the eigenvalues. When it is zero, at least one of the eigenvalues is zero.

When the trace is zero and the determinant is positive, the characteristic polynomial is $\lambda^2 - \delta = 0$, which implies that the eigenvalues are purely imaginary and therefore have real part zero.

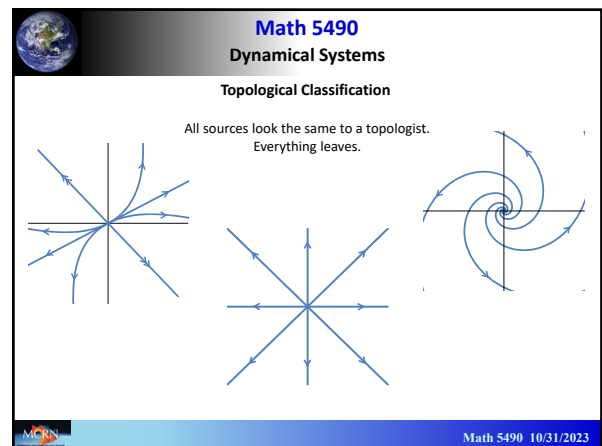
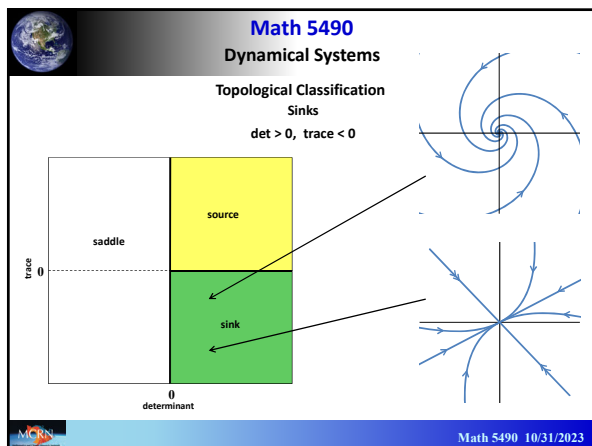
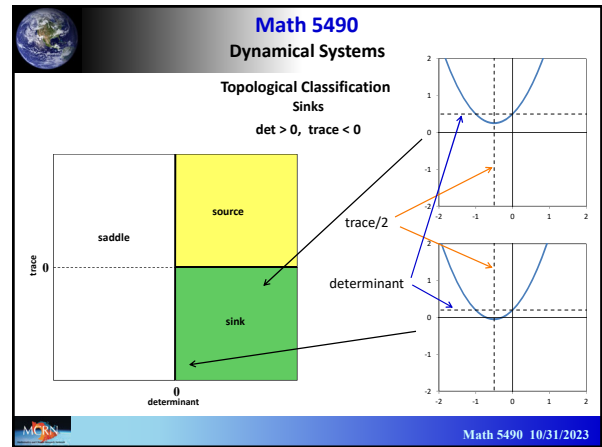
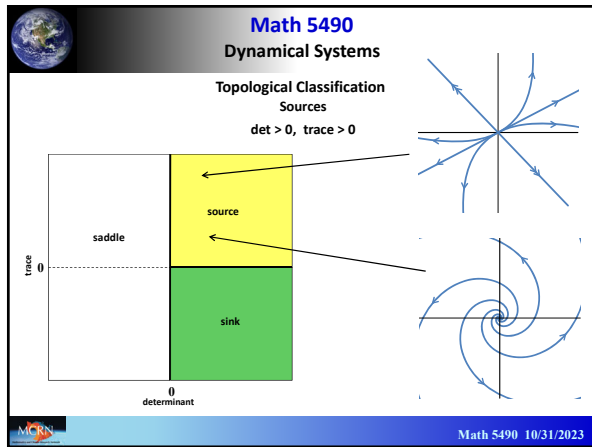
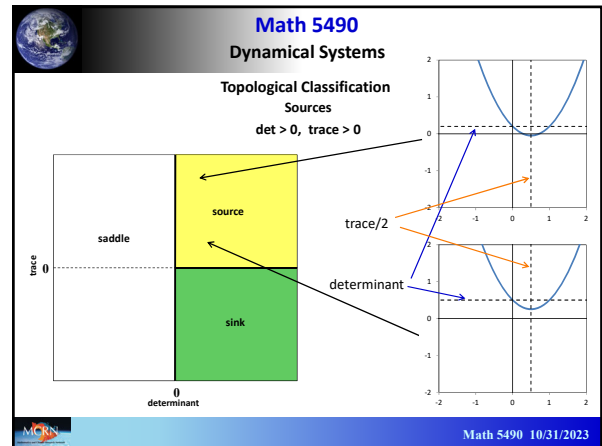
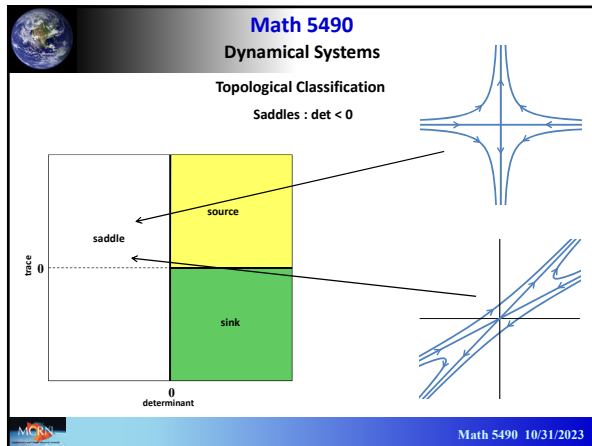
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Topological Classification

Saddles : $\det < 0$

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Topological Classification

All sinks look the same. Everything approaches the origin asymptotically.

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Topological Classification

Example
There is no linear coordinate change that transforms one system to the other.

$$\frac{dx}{dt} = -2x$$

$$\frac{dy}{dt} = 2y$$

$$\frac{du}{dt} = -u$$

$$\frac{dv}{dt} = v$$

However, there is a continuous coordinate change that transforms one system to the other.

Apply the transformations in previous slides in the one variable case, once with $\alpha = 2$, and once with $\alpha = -2$.

$$\frac{dx}{dt} = -2x$$

$$\frac{dy}{dt} = 2y$$

$$\frac{du}{dt} = -u$$

$$\frac{dv}{dt} = v$$

$x = |u|$
 $y = |v|$

Continuous, but not smooth at $(0,0)$.

The two systems are topologically conjugate.

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Topological Classification
What about spirals?

$$\frac{dz}{dt} = (-1-i)z$$

$z = |w|^i w = e^{i \log |w|} w$

Continuous, but not smooth at 0.

$$\frac{dw}{dt} = -w$$

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Computation

$$\frac{dz}{dt} = (-1-i)z$$

$$z = |w|^i w = (w\bar{w})^{i/2} w = w^{(i/2+1)} \bar{w}^{i/2}$$

$$z \equiv \frac{dz}{dt} = \left(\frac{i}{2} + 1\right) w^{i/2} \bar{w}^{i/2} \dot{w} \dot{\bar{w}} + w^{(i/2+1)} \frac{i}{2} \bar{w}^{(i/2-1)} \dot{\bar{w}}$$

Multiply by $\bar{w}/|w|^i$

$$= \left(\frac{i}{2} + 1\right) |w|^i \dot{w} + \frac{i}{2} |w|^i \frac{w}{\bar{w}} \dot{\bar{w}}$$

complex conjugate

$$= -(1+i)z = -(1+i)|w|^i w = \left(\frac{i}{2} + 1\right) \bar{w} \dot{w} + \frac{i}{2} w \dot{\bar{w}} = -(1+i) \bar{w} \dot{w}$$

add

$$-\frac{i}{2} \bar{w} \dot{w} + \left(-\frac{i}{2} + 1\right) w \dot{\bar{w}} = -(1-i) \bar{w} \dot{w}$$

$$w \dot{\bar{w}} = -\bar{w} \dot{w} - 2\bar{w} w$$

$$\bar{w} \dot{w} + w \dot{\bar{w}} = -2\bar{w} w$$

$$\left(\frac{i}{2} + 1\right) \bar{w} \dot{w} + \frac{i}{2} (-\bar{w} \dot{w} - 2\bar{w} w) = -(1+i) \bar{w} \dot{w}$$

$$\bar{w} \dot{w} - i \bar{w} w = -(1+i) \bar{w} \dot{w} \implies \bar{w} \dot{w} = -\bar{w} w$$

$$\frac{dw}{dt} = -w$$

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Topological Classification
What about spirals?

$$\frac{dz}{dt} = (-1-i)z$$

$z = |w|^i w = e^{i \log |w|} w$

Continuous, but not smooth at 0.

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These two systems are topologically conjugate.

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Topological Classification

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