

Characterisation of Planar Flows

Consider a planar (2-d) flow

$$\begin{aligned} \dot{x} &= f(x, y) \\ \dot{y} &= g(x, y) \end{aligned}$$

with fixed point at (\bar{x}, \bar{y}) which has the associated characteristic equation

$$\lambda^2 - a\lambda + b = 0$$

where $a = \left(\frac{\partial f}{\partial x}(\bar{x}, \bar{y}) + \frac{\partial g}{\partial y}(\bar{x}, \bar{y}) \right)$ and $b = \frac{\partial f}{\partial x}(\bar{x}, \bar{y}) \frac{\partial g}{\partial y}(\bar{x}, \bar{y}) - \frac{\partial f}{\partial y}(\bar{x}, \bar{y}) \frac{\partial g}{\partial x}(\bar{x}, \bar{y})$.

The fixed point is classified as a

stable node or focus	when $a < 0$, $b > 0$
completely unstable node or focus	when $a > 0$, $b > 0$
saddle	when $b < 0$

Furthermore, the fixed point is a focus if $a^2 < 4b$, and a node otherwise.

Summarising (see Fig. 1 also)

Classification of $\mathbf{x}_e = \mathbf{0}$	Relationship between a and b
stable node (sink)	$a < 0$, $b > 0$, $(a/2)^2 > b$
unstable node (source)	$a > 0$, $b > 0$, $(a/2)^2 > b$
saddle	$b < 0$
stable focus (sink)	$a < 0$, $b > 0$, $(a/2)^2 < b$
unstable focus (source)	$a > 0$, $b > 0$, $(a/2)^2 < b$

Note: $a = 0$, $b > 0$ corresponds to the non-hyperbolic (degenerate) case $\lambda_{1,2} = \pm i\sqrt{b}$, which would indicate a *centre* in the linear case, while $b = 0$ corresponds to the non-hyperbolic case $\lambda_1 = 0$, $\lambda_2 = -a$.

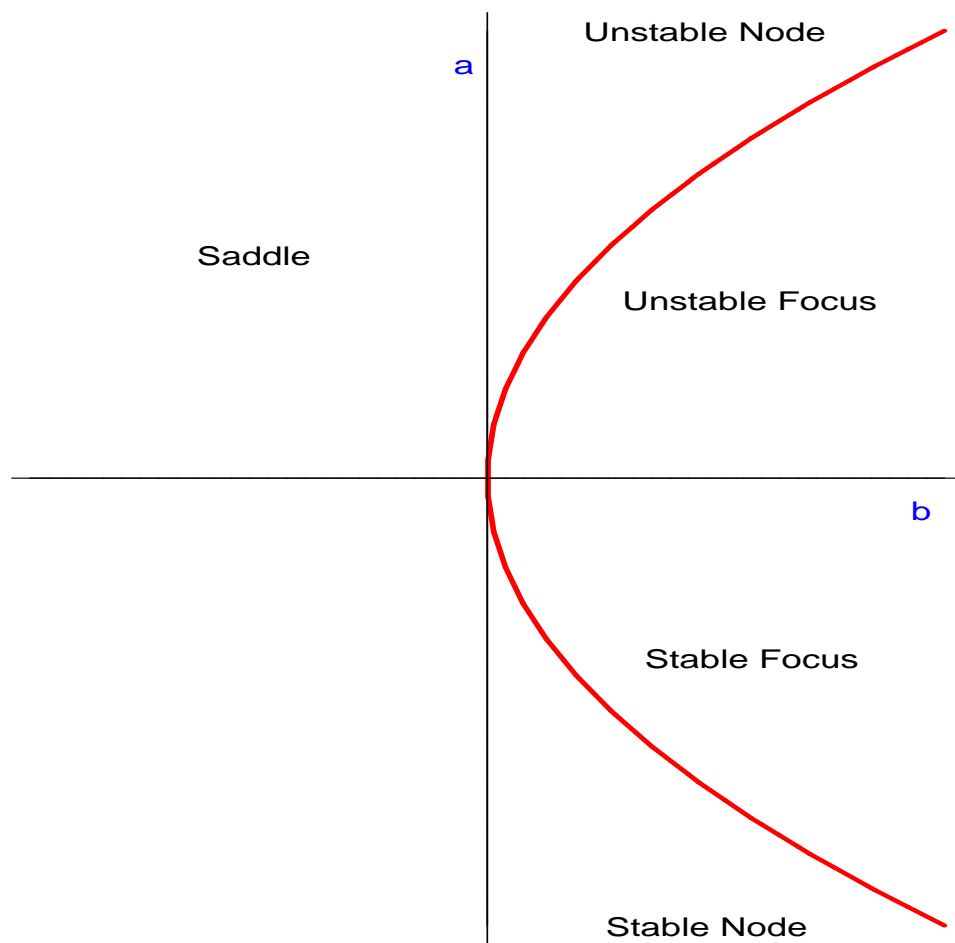


Figure 1: Stability in $a - b$ plane.