Lawrence Perko

Differential Equations and Dynamical Systems

Third Edition

With 241 Illustrations



Contents

	Serie	es Preface	vii
	Pref	ace to the Third Edition	ix
1	Linear Systems		1
	1.1	Uncoupled Linear Systems	1
	1.2	Diagonalization	6
	1.3	Exponentials of Operators	10
	1.4	The Fundamental Theorem for Linear Systems	16
	1.5	Linear Systems in \mathbb{R}^2	20
	1.6	Complex Eigenvalues	28
	1.7	Multiple Eigenvalues	32
	1.8	Jordan Forms	39
	1.9	Stability Theory	51
	1.10	Nonhomogeneous Linear Systems	60
2	Nonl	linear Systems: Local Theory	65
	2.1	Some Preliminary Concepts and Definitions	65
i	2.2	The Fundamental Existence-Uniqueness Theorem	70
	2.3	Dependence on Initial Conditions and Parameters	79
	2.4	The Maximal Interval of Existence	87
ja ja	2.5	The Flow Defined by a Differential Equation	95
	2.6	Linearization	101
	2.7	The Stable Manifold Theorem	105
i	2.8	The Hartman-Grobman Theorem	119
	2.9	Stability and Liapunov Functions	129
	2.10	Saddles, Nodes, Foci and Centers	136
Ž.,	2.11	Nonhyperbolic Critical Points in R ²	147
	2.12	Center Manifold Theory	154
8.1	2.13	Normal Form Theory	163
	2 14	Gradient and Hamiltonian Systems	171

xiv	Contents
XI V	Contents

3	Non	linear Systems: Global Theory	181
	3.1	Dynamical Systems and Global Existence Theorems	182
	3.2	Limit Sets and Attractors	191
	3.3	Periodic Orbits, Limit Cycles and Separatrix Cycles	202
	3.4	The Poincaré Map	211
	3.5	The Stable Manifold Theorem for Periodic Orbits	220
	3.6	Hamiltonian Systems with Two Degrees of Freedom	234
	3.7	The Poincaré–Bendixson Theory in ${f R}^2$	244
	3.8	Lienard Systems	253
	3.9	Bendixson's Criteria	264
	3.10	The Poincaré Sphere and the Behavior at Infinity	267
	3.11	Global Phase Portraits and Separatrix Configurations	293
	3.12	Index Theory	298
4	Non	linear Systems: Bifurcation Theory	315
	4.1	Structural Stability and Peixoto's Theorem	316
	4.2	Bifurcations at Nonhyperbolic Equilibrium Points	334
	4.3	Higher Codimension Bifurcations at Nonhyperbolic . Equilibrium Points	343
	4.4	Hopf Bifurcations and Bifurcations of Limit Cycles from a Multiple Focus	349
	4.5	Bifurcations at Nonhyperbolic Periodic Orbits	362
	4.6	One-Parameter Families of Rotated Vector Fields	383
	4.7	The Global Behavior of One-Parameter Families of Periodic Orbits	395
	4.8	Homoclinic Bifurcations	401
	4.9	Melnikov's Method	415
	4.10	Global Bifurcations of Systems in \mathbb{R}^2	431
	4.11	Second and Higher Order Melnikov Theory	452
	4.12	Françoise's Algorithm for Higher Order Melnikov Functions	466
	4.13	The Takens-Bogdanov Bifurcation	477
	4.14	Coppel's Problem for Bounded Quadratic Systems	487
	4.15	Finite Codimension Bifurcations in the Class of	528
	Bounded Quadratic Systems References		E 4.1
			541
	Add	itional References	543
	Inde	ex	549