## Example 1. Simple strong Lyapunov function.

Exercise 15 Show that $(x(t), y(t))=(0,0)$ is an asymptotically stable solution of

$$
\left\{\begin{array}{l}
\dot{x}=-x^{3}+2 y^{3} \\
\dot{y}=-2 x y^{2} .
\end{array}\right.
$$

## Example 2. Stability by Linearization

For the following system of equations find all equilibrium points and investigate their stability and their type by linearization.

$$
\left\{\begin{array}{l}
x^{\prime}=\ln \left(2-y^{2}\right) \\
y^{\prime}=\exp (x)-\exp (y)
\end{array}\right.
$$

1. Solution. There are two equilibrium points: $x_{1}=(1,1)$ and $x_{2}=(-1,-1)$.

The Jacobian of the right hand side is: $\left[\begin{array}{cc}0 & -2 \frac{y}{-y^{2}+2} \\ e^{x} & -e^{y}\end{array}\right]$. Its values in $x_{1}$ and $x_{2}$ are $A_{1}=\left[\begin{array}{cc}0 & -2 \\ e & -e\end{array}\right]$, and $A_{2}=\left[\begin{array}{cc}0 & 2 \\ 1 / e & -1 / e\end{array}\right]$. The eigenvalues to $A_{1}$ are $-\frac{1}{2} e-\frac{1}{2} \sqrt{e^{2}-8 e}$, and $\frac{1}{2} \sqrt{e^{2}-8 e}-\frac{1}{2} e$ that are conjugate complex numbers with negative real parts. Therefore we observe stable spiral around the equilibrium point $x_{1}$. The eigenvalues to $A_{2}$ are, eigenvalues: $\frac{1}{e}\left(-\frac{1}{2} \sqrt{8 e+1}-\frac{1}{2}\right), \frac{1}{e}\left(\frac{1}{2} \sqrt{8 e+1}-\frac{1}{2}\right)$, one postive and one negative. Therefore we $x_{2}$ is a saddle point and is unstable.

## Example 3.

Consider the following system of ODEs: $\left\{\begin{array}{l}x^{\prime}=2 y \\ y^{\prime}=-x-\left(1-x^{2}\right) y\end{array}\right.$.
Show the asymptotic stability of the equilibrium point in the origin and find it's domain of attraction.

Solution.
We try the test function $V(x, y)=x^{2}+A y^{2}$ that leads to cancellation of mixed terms in the directional derivative $V_{f}$ along trajectories:

$$
\begin{aligned}
& \quad V_{f}(x, y)=\nabla V \cdot f(x)=2 x 2 y+\left(2 A y\left(-x-\left(1-x^{2}\right) y\right)\right)=4 x y-2 A x y- \\
& 2 A y^{2}\left(1-x^{2}\right)
\end{aligned}
$$

Choose $A=2$ to cancel indefinite terms. $V(x, y)=x^{2}+2 y^{2}$
$V_{f}(x, y)=4 x y-4 x y-4 y^{2}\left(1-x^{2}\right)=-4 y^{2}\left(1-x^{2}\right)$ that is not positive for $|x| \leq 1$. Therefore the origin is a stable stationary point.

Checking the behavior of the system on the set of zeroes to $V_{f}(x, y)$ inside the stripe $|x|<1$ we consider $\left(V_{f}\right)^{-1}(0)=\{(x, y): y=0,|x|<1\}$. On this set $y^{\prime}=-x$ and the only invariant set in $\left(V_{f}\right)^{-1}(0)$ is the origin. The LaSalle invariance principle implies that the origin is asymptotically stable.

The domain of attraction is the largest set bounded by a level set of $V(x, y)=$ $x^{2}+2 y^{2}$ inside the stripe $|x| \leq 1$. The largest such set will be the interior of the ellipse $x^{2}+2 y^{2}=C$ such that is touches the lines $x= \pm 1$. Taking points $( \pm 1,0)$ we conclude that $1=C$ and the boundary of the region (domain) of attraction is the ellipse $x^{2}+2 y^{2}=1$ with halfs of axes 1 and $\sqrt{0.5}$ :


## How to find a Lyapunov function?

If the right hand side of the equation is a higher degree polynomial, then it is often convenient to find a Lyapunov's function in a systematic way in the form of polynomial with unknown coefficients and unknown even degrees like $2 m$.

Consider the system

$$
\begin{aligned}
x^{\prime} & =-3 x^{3}-y \\
y^{\prime} & =x^{5}-2 y^{3}
\end{aligned}
$$

Try a test function $V(x, y)=a x^{2 m}+b y^{2 n}, a, b>0$.

$$
\begin{aligned}
V_{f}(x, y) & =\nabla V \cdot f(x, y)= \\
& =a 2 m(x)^{2 m-1} \cdot\left(-3 x^{3}-y\right)+b 2 n(y)^{2 n-1}\left(x^{5}-2 y^{3}\right) \\
& =\underbrace{-6 a m x^{2 m+2}}_{\text {good }<0}-\underbrace{2 m a(x)^{2 m-1} y}_{\text {bad-indefinite }}+\underbrace{2 n b y^{2 n-1} x^{5}}_{\text {bad-indefinite }} \underbrace{-4 n b y^{2 n+2}}_{\text {good }<0}
\end{aligned}
$$

We choose first powers $m$ and $n$ so that indefinit terms would have same powers of $x$ and $y$.

$$
\begin{aligned}
2 m-1 & =5 ; \Longrightarrow m=3 \\
2 n-1 & =1 ; \Longrightarrow n=1
\end{aligned}
$$

Then $V_{f}(x, y)=-18 a x^{8}-6 x^{5} y+2 b x^{5} y-4 n b y^{4}$. We choose $a=1$ and $b=3$ to cancel indefinite terms. Then

$$
\begin{aligned}
V(x, y) & =x^{6}+3 y^{2} \\
V_{f}(x, y) & =-18 x^{8}-12 y^{4}<0, \quad(x, y) \neq(0,0)
\end{aligned}
$$

Therefore $V$ is a strong Lyapunov's function in the whole plane and the equilibrium is a globally asymptotically stable equilibrium point, because $V(x, y)=$ $x^{6}+3 y^{2} \rightarrow \infty$ as $\|(x, y)\| \rightarrow \infty$.

Example 4. Investigate stability of the equilibrium point in the origin.

$$
\begin{aligned}
x^{\prime} & =-y-x^{3} \\
y^{\prime} & =x^{5}
\end{aligned}
$$

We try our simplest choice of the Lyapunov function: $V(x, y)=x^{2}+y^{2}$ and arrive to

$$
V_{f}(x, y)=-2 x y-2 x^{4}+2 y x^{5}
$$

It does not work because the expression $V_{f}(x, y)$ includes two indefinite terms: $2 x y$ and $2 y x^{5}$ that change sign around the origin. We try a more flexible expression by looking on particular expressions in the right hand side of the equation: $V(x, y)=x^{6}+\alpha y^{2}$ where $\partial V / \partial x=6 x^{5}$ with the same power of $x$ as in the equation, and the parameter $\alpha$ that can be adjusted later. $V$ is a positive definite function: $V(0)=0$ and $V(z)>0$ for $z \neq 0$. The level sets to $V$ look as flattened in $y$ - direction ellipses. The curve $x^{6}+3 y^{2}=0.5$ is depicted:


$$
V_{f}(x, y)=6 x^{5}\left(-y-x^{3}\right)+2 \alpha y x^{5}=-6 x^{5} y+2 \alpha x^{5} y-6 x^{8}
$$

We get again two indefinite terms, but they are proportional and the choice
$\alpha=3$ cancels them:

$$
V_{f}(x, y)=-6 x^{8} \leq 0
$$

Therefore the origin is a stable equilibrium point. $V_{f}(x, y)=0$ on the whole $y$-axis that in our "general" theory is denoted by $V_{f}^{-1}(0)$. We check invariant sets of the system on the set $V_{f}^{-1}(0)$. We observe that $x^{\prime}=-x^{3}$ (only this fact is important) and $y^{\prime}=0$ (it does not matter for $V_{f}^{-1}(0)$ that is $y$-axis). Therefore $\{0\}$ is the only invariant set on the $y$ - axis. Trajectories starting on the $y$ axis go across it in all points except $\{0\}$. The LaSalle's invariance principle implies that all trajectories approach $\{0\}$ as $t$ tends to infinity and the origin is asymptotically stable.

The test function $V(z) \rightarrow \infty$ as $\|z\| \rightarrow \infty$. It implies that the whole plain is a region or domain of attraction for the equilibrium point in the origin.

## How to find a strong Lyapunov's function?

## Example 4.

It is theoretically possible to find a strong Lyapunov function for the same system as in the Example 3.

Looking on the previous week Lyapunovs function $x^{6}+3 y^{2}$ we see that it's "weekness" followed from the fact that both level sets of $V$ and velocities of the system were orthogonal to the $y$ - axis. It implied that $V_{f}(z)=0$ on the $y$ axis. To go around this problem a strong Lyapunov function must have level sets that deviate slightly from the normal to the $y$ - axis. Adding a relatively small indefinite term $x y^{3}$ to the function $x^{6}+3 y^{2}$ we get this effect. A level set corresponding $x^{6}+x y^{3}+3 y^{2}=0.7$ of this new Lyapunovs function looks as a slightly rotated version of level sets for the previous (weak) Lyapunovs function.

Why like that ? Take a simpler example with an ellipse curve $x^{2}+2 y^{2}=1$ and another that is $x^{2}+x y+2 y^{2}=1$

This quadratic form is positive definite: the matrix is $\left[\begin{array}{cc}1 & 0.5 \\ 0.5 & 2\end{array}\right]$.A quadratic form $\mathbf{x}^{T} A \mathbf{x}=Q(\mathbf{x})$ with $\mathbf{x}=[x, y]^{T}$ is positive definite if and only if $\operatorname{det} A>0$ and all submatrices $A_{i}$ from the upper left corner have positive determinants: $\operatorname{det} A_{i}>0$.

Level sets of the positive definite quadratic form with mixed tems like $x^{2}+$ $x y+2 y^{2}$ are ellipses with symmetry axes (that are orthogonal eigenvectors to $A)$ and are rotated with respect to coordinate axes:


We try to introduce the test function $V(x, y)=x^{6}+x y^{3}+3 y^{2}$ with an indefinite mixed term $x y^{3}$ added, that would similarly with the ellipses, give slightly rotated level sets so that trajectories would cross them strictly inside on the $y$ - axis:


We claim that the test function $V(x, y)=x^{6}+x y^{3}+3 y^{2}$ is positive definite and is a strong Lyapunovs function namely that $V_{f}(x, y)<0$ for $(x, y) \neq(0,0)$.

Because of the geometry of the vector field $f$ of our equation $z^{\prime}=f(z)$ velocities on the $y$ axis cross such level sets strictly towards inside, implying the desired strict inequality $V_{f}(z)<0, z \neq 0$ on the $y$ axis. We need to check that
$V(x, y)=x^{6}+x y^{3}+3 y^{2}$ is positive definite (it is not trivial) and to show that $V_{f}(z)<0, z \neq 0$ for all $z \in \mathbb{R}^{2}$ (it requires some non-trivial analysis).

A very useful inequality in analysis is

## Young's inequality

Lemma. If $a, b \geq 0$, then

$$
a b \leq \frac{a^{p}}{p}+\frac{b^{q}}{q}
$$

for every pair of numbers $p, q \in(1, \infty)$ satisfying the conjugacy relation.

$$
\frac{1}{p}+\frac{1}{q}=1
$$

The simplest example of Young's inequality:

$$
a b \leq \frac{1}{2}\left(a^{2}+y^{2}\right)
$$

We show that the test function $V(x, y)=x^{6}+x y^{3}+3 y^{2}$ is positive definite in a domain around the origin.

Now, let $V=x^{6}+x y^{3}+3 y^{2}$. Applying Young's inequality with $a=|x|$, $b=|y|^{3}, p=6$, and $q=6 / 5$, we see that

$$
\left|x y^{3}\right|=|x||y|^{3} \leq \frac{|x|^{6}}{6}+\frac{5|y|^{18 / 5}}{6} \leq \frac{1}{6} x^{6}+\frac{5}{6} y^{2}
$$

if $|y| \leq 1$, so

$$
V \geq \frac{5}{6} x^{6}+\frac{13}{6} y^{2}
$$

if $|y| \leq 1$. Also,
We calculate $V_{f}=V$ for the system from the Example 3:

$$
\begin{aligned}
x^{\prime} & =-y-x^{3} \\
y^{\prime} & =x^{5}
\end{aligned}
$$

$$
\begin{aligned}
\dot{V} & =-6 x^{8}+y^{3} \dot{x}+3 x y^{2} \dot{y}=-6 x^{8}-y^{3}\left(y+x^{3}\right)+3 x^{6} y^{2} \\
& =-6 x^{8}-x^{3} y^{3}+3 x^{6} y^{2}-y^{4} .
\end{aligned}
$$

Applying Young's inequality to the two mixed terms in this orbital derivative, we have

$$
\left|-x^{3} y^{3}\right|=|x|^{3}|y|^{3} \leq \frac{3|x|^{8}}{8}+\frac{5|y|^{24 / 5}}{8} \leq \frac{3}{8} x^{8}+\frac{5}{8} y^{4}
$$

if $|y| \leq 1$, and

$$
\left|3 x^{6} y^{2}\right|=3|x|^{6}|y|^{2} \leq 3\left[\frac{3|x|^{8}}{4}+\frac{|y|^{8}}{4}\right]=\frac{9}{4} x^{8}+\frac{3}{4} y^{8} \leq \frac{9}{4} x^{8}+\frac{3}{64} y^{4}
$$

if $|y| \leq 1 / 2$. Thus,

$$
\dot{V} \leq-\frac{27}{8} x^{8}-\frac{21}{64} y^{4}
$$

if $|y| \leq 1 / 2$, so, in a neighborhood of $0, V$ is positive definite and $\dot{V}$ is negative definite, which implies that 0 is asymptotically stable.

## Example 5.

Consider the Lienard equation: $x^{\prime \prime}+x^{\prime}+g(x)=0$, and investigate stability of the equilibrium in the origin. The second order equation can be rewritten as a system $z^{\prime}=f(z)$ :

$$
\begin{aligned}
x^{\prime} & =y \\
y^{\prime} & =-g(x)-y
\end{aligned}
$$

where $g$ satisfies the following hypothesis: $g$ is continuously differentialble for $|x|<k$ for some $k>0, x g(x)>0, x \neq 0$.

## Solution.

Physically this equation is a Newton equation for a non-linear spring. For
example if $g(x)=\sin (x)$ it describes a pendulum with friction where air resistance is proportional to velocity.

A Lyapunov function is naturally to choose as a total energy of the system:

$$
V(x, y)=\frac{(y)^{2}}{2}+\int_{0}^{x} g(s) d s
$$

Indeed it is positive definite in the region $\Omega=\{(x, y):|x|<k \quad\}$ because $g(s) s>0$ in $\Omega$ according to given conditions. The directional derivative of $V$ along $f$ is

$$
V_{f}(x, y)=y(-g(x)-y)+g(x) y=-(y)^{2}
$$

$V$ is a Lyapunov's function, but not strong because $V_{f}(x, y)=0$ on the whole $x$ - axis. Therefore $V_{f}^{-1}(0)$ is the whole $x$ - axis. Checking values of $f$ on $V_{f}^{-1}(0)$ we observe that trajectories of the system are orthogonal to $V_{f}^{-1}(0)$ in all points on $V_{f}^{-1}(0)$ except the origin. It implies that $\{0\}$ is the only invariant set on $V_{f}^{-1}(0)$ that attracts all trajectorie starting in a small neighborhood of the origin. Therefore the origin is asymptotically stable.

Our next problem is to find a possibly large domain or region of attraction for the equilibrium point.If we find a closed level set for $V$ in $\Omega$, it will be a boundary for a domain of attraction. It will might not be the largest possible and depends on a clever choice of Lyapunov's function $V$.

We cannot solve this problem for a general expression $V(x, y)=\frac{(y)^{2}}{2}+$ $\int_{0}^{x} g(s) d s$.

## Conclusion

The lesson from the last example is that if you have got an expression for $V_{f}(x, y)$ like

$$
V_{f}(x, y)=-x^{2}+\frac{3}{2} x y-y^{2} \leq 0
$$

where ypou cannot directly state if it is always negative or not, apply the Young's inequality
to estimate $|x||y|$ in terms of $x^{2}$ and $y^{2}$.

## Example 6.

Find all equilibriums, investigate their stability properties and find possible regions of attraction.

Choose a particular $g(x)=x+x^{2}$ in the previous example.

$$
\begin{aligned}
x^{\prime} & =y \\
y^{\prime} & =-\left(x+x^{2}\right)-y
\end{aligned}
$$

Observe that the system has two equilibrium points: $(-1,0)$ and $(0,0)$
Linearization gives Jacoby matrix $A(x, y)=\left[\begin{array}{cc}0 & 1 \\ -1-2 x & -1\end{array}\right] ; A(-1,0)=$ $\left[\begin{array}{cc}0 & 1 \\ 1 & -1\end{array}\right]$ Observe that $\operatorname{det}\left[\begin{array}{cc}0 & 1 \\ 1 & -1\end{array}\right]=0-1=-1<0$ it implies by the Grobman - Hartman theorem, that $(-1,0)$ is a saddle point.
$A(0,0)=\left[\begin{array}{cc}0 & 1 \\ -1 & -1\end{array}\right], \operatorname{det}\left[\begin{array}{cc}0 & 1 \\ -1 & -1\end{array}\right]=1>0, \operatorname{trace}\left[\begin{array}{cc}0 & 1 \\ -1 & -1\end{array}\right]=$ $-1<0$,
$(\operatorname{trace} A(0,0))^{2} / 4=1 / 4<1=\operatorname{det} A(0,0)$. It imples that the origin is an asymptotically stable focus for the linearized system and is asymptotically stable for the original system.


We can find an explicit expression for the Lyapunov's function $V(x, y)=$ $\frac{(y)^{2}}{2}+\int_{0}^{x} g(s) d s$.

$$
V(x, y)=\frac{(x)^{2}}{2}+\frac{(x)^{3}}{3}+\frac{(y)^{2}}{2}
$$

This function is positive definite on the set $\Omega=\left\{(y)^{2}>-(x)^{2}-\frac{2}{3}(x)^{3}\right\}$
The level set $\frac{1}{2} y^{2}+\frac{1}{2} x^{2}+\frac{1}{3} x^{3}=\frac{1}{6}$ is depicted by the red line. The level set $\frac{1}{2} y^{2}+\frac{1}{2} x^{2}+\frac{1}{3} x^{3}=0$ is depicted by the blue line. We will investigate them analytically a bit later.

$V_{f}(x, y)=\nabla V(x, y) \cdot f=x y+(x)^{2} y-(y)^{2}-x y-(x)^{2} y=-(y)^{2} \leq 0$ valid in the whole plane $\mathbb{R}^{2}$.

We check which invariant sets are contained in $V_{f}^{-1}(0)$ on $\Omega$ that is a part of $x$ - axis $\{(x, 0): x>-3 / 2\}$ that is a thick black line on the picture above.

Notice that $V_{f}^{-1}(0)$ on $\Omega$ contains two equilibrium points $(-1,0)$ and $(0,0)$ and they both are invariant sets. We like to find a largest domain $\Omega_{1} \subset \Omega$ bounded by a part of a level set of $V$ such that $\Omega_{1}$ does not include the point $(-1,0)$. Then $\Omega_{1}$ contains only one invariant set that is the origin $(0,0)$. This set $\Omega_{1}$ is the domain of attraction for the asymptotically stable equilibrium in $(0,0)$.

Such largest level set of $V$ must go through the second equilibrium point $(-1,0)$ and it's value there is $V(x, y)=V(-1,0)=1 / 6$. The domain of attraction $\Omega^{*}$ is the egg - shaped domain bounded by the closed curve $(y)^{2}=$
$1 / 3-\left((x)^{2}+\frac{2}{3}(x)^{3}\right)$ or as a union of two explicit branches:

$$
y= \pm \sqrt{1 / 3-\left((x)^{2}+\frac{2}{3}(x)^{3}\right)}
$$

It is a part of the red level set on the picture. To see that this curve is closed we consider derivative of the function

$$
\frac{d}{d x}\left(1 / 3-\left((x)^{2}+\frac{2}{3}(x)^{3}\right)\right)=-2 x-2 x^{2}=(-2) x(x+1) . \text { It implies that }
$$ the functions has a maximum in $x=0$, and minimum at $x=-1 . V(x)$ has zero in $x=-1$ and another zero in $x=1 / 2$ :

$1 / 3-\left.\left((x)^{2}+\frac{2}{3}(x)^{3}\right)\right|_{x=1 / 2}=1 / 3-\left((1 / 2)^{2}+\frac{2}{3}(1 / 2)^{3}\right)=1 / 3-\left((1 / 4)+\frac{1}{3}(1 / 4)\right)=$ $1 / 3-1 / 3=0$,

One can try to find an even larger region of attraction $\Omega^{* *}$ for the equilibrium point in the origin. It cannot include the equilibrium in $(-1,0)$ because it is unstable (a saddle point). We can extend $\Omega_{1}$ to a rectangle $[-1,0] \times[0, \sqrt{3} / 3]$ in the second quadrant by checking signs of $x^{\prime}$ and $y^{\prime}$ on it's left and upper sides. Actual region of attraction is even a bit larger as one can see on the phase portrait


## Example 7. Exercise 5.13 from L.R.

Investigate stability of the equilibrium point in the origin and find a possible domain of attraction for the following system.

$$
\begin{aligned}
x_{1}^{\prime} & =-x_{2}\left(1+x_{1} x_{2}\right) \\
x_{2}^{\prime} & =2 x_{1}
\end{aligned}
$$

We try choose the Lyapunov function $V$ as

$$
V\left(x_{1}, z_{2}\right)=2 x_{1}^{2}+x_{2}^{2}
$$

We could try first a function $V\left(x_{1}, x_{2}\right)=a x_{1}^{2}+x_{2}^{2}$, check $V_{f}$ and then decide which value $a$ suites best.

$$
\begin{aligned}
V_{f}\left(x_{1}, x_{2}\right) & =\nabla V \cdot f\left(x_{1}, x_{2}\right)=-2 a x_{1} x_{2}\left(1+x_{1} x_{2}\right)+2 x_{2} 2 x_{1} \\
& =4 x_{1} x_{2}-2 a x_{1} x_{2}-2 a x_{1}^{2} x_{2}^{2}=-2 a x_{1}^{2} x_{2}^{2} \leq 0 \\
\text { for } a & =2
\end{aligned}
$$

We conclude that the equilibriom 0 is stable. $V_{f}\left(x_{1}, x_{2}\right)=-2 a x_{1}^{2} x_{2}^{2}=0$ on both coordinate axes. We check which invariant sets are contained in $V_{f}^{-1}(0)$.

If $x_{1}=0$, then $x_{1}^{\prime}=-x_{2}, x_{2}^{\prime}=0$. Therefore only $\{0\}$ is an invariant set on the $x_{2}$ axis.

If $x_{2}=0$, then $x_{1}^{\prime}=0, x_{2}^{\prime}=2 x_{1}$. Therefore only $\{0\}$ is an invariant set on the $x_{1}$ axis.

Trajectories $\varphi(t, \xi)$ starting inside ellipses $V\left(x_{1}, z_{2}\right)=2 x_{1}^{2}+x_{2}^{2}=C>0$ are contained inside these ellipses because $\nabla V \cdot f(x) \leq 0$. It implies that their positive orbits $O_{+}(\xi)$ are bounded and have compact closure in $\mathbb{R}^{2}$.

It implies according to the LaSalle's theorem that all these solutions $\varphi(t, \xi)$ approach the maximal invariant set in $V_{f}^{-1}(0)$ that in our particular case consists of just one point $(0,0)$. Therefore the equilibrium point in the origin is asymptotically stable. It is also globally stable because the Lyapunov function $V(x)$ tends to infinity as $\|x\| \rightarrow \infty$, making that arbitrary large elliptic discs from the family $2 x_{1}^{2}+x_{2}^{2}<C$ are regions of attraction.

Example 8. This example demonstrates how to use Young inequality for estimating $V_{f}(x, y)$

Consider the following system of ODE: $\left\{\begin{array}{rl}x^{\prime} & =-x-2 y+x y^{2} \\ y^{\prime} & =3 x-3 y+y^{3}\end{array}\right.$.

1. Show asymptotic stability of the equilibrium point in the origin and find the region of attraction for that.

Hint: applying Lyapunovs theorem, use the elementary Young's inequality $2 x y \leq\left(x^{2}+y^{2}\right)$ to estimate indefinite terms with $x y$.

Solution. Choose a test function $V(x, y)=\frac{1}{2}\left(x^{2}+y^{2}\right)$
$V_{f}=x\left(-x-2 y+x y^{2}\right)+y\left(3 x-3 y+y^{3}\right)=x y-x^{2}-3 y^{2}+y^{4}+x^{2} y^{2}$
$=-x^{2}\left(1-y^{2}\right)-y^{2}\left(3-y^{2}\right)+x y \leq 0 \quad ? ? ? ? ?$

We apply the inequality $|x||y| \leq \frac{1}{2}\left(x^{2}+y^{2}\right)$ to the last term and collecting terms with $x^{2}$ and $y^{2}$ arrive to the estimate
$V_{f} \leq-x^{2}\left(0.5-y^{2}\right)-y^{2}\left(2.5-y^{2}\right)$
It implies that $V_{f}(x, y)<0$ for $(x, y) \neq(0,0)$ and $|y|<1 / \sqrt{2}$. Therefore the Lyapunov function is strong and the origin is asymptotically stable.

The attracting region is bounded by the largest level set of $V$ - a circle having the center in the origin that fits to the domain $|y|<1 / \sqrt{2}$, namely $\left(x^{2}+y^{2}\right)<1 / 2$.
Another more clever choice of a test function is $V(x, y)=3 x^{2}+2 y^{2}$.
$V_{f}=6 x\left(-x-2 y+x y^{2}\right)+4 y\left(3 x-3 y+y^{3}\right)=4 y^{4}-12 y^{2}-6 x^{2}+6 x^{2} y^{2}=$ $-4 y^{2}\left(3-y^{2}\right)-6 x^{2}\left(1-y^{2}\right)<0$
for $|y|<1$, therefore the ellipse $3 x^{2}+2 y^{2}<2$ is a domain of attraction for the asymptotically stable equilibrium in the origin.

One can also observe the asymptotic stability of the origin by linearization with variational matrix
$A=\left[\begin{array}{cc}-1 & -2 \\ 3 & -3\end{array}\right]$, with characteristic polynomial: $\lambda^{2}+4 \lambda+9=0$, and calculating eigenvalues: $-i \sqrt{5}-2, i \sqrt{5}-2$ with $\operatorname{Re} \lambda<0$. But the linearization gives no information about the region of attraction.

## Example 9 on instability

Consider the following system of ODEs. Prove the instability of the equilibrium point in the origin, of the following system

$$
\left\{\begin{array}{l}
x^{\prime}=x^{5}+y^{3}  \tag{4p}\\
y^{\prime}=x^{3}-y^{5}
\end{array}\right.
$$

using the test function $V(x, y)=x^{4}-y^{4}$ and Lyapunov's instability theorem.

## Solution.

Denoting $f(x, y)=\left[\begin{array}{l}x^{5}+y^{3} \\ x^{3}-y^{5}\end{array}\right]$, consider how $V(x, y)=x^{4}-y^{4}$ changes along trajectories of the system. $f(x, y) \cdot \nabla V(x, y)=\left[\begin{array}{c}x^{5}+y^{3} \\ x^{3}-y^{5}\end{array}\right] \cdot\left[\begin{array}{l}4 x^{3} \\ -4 y^{3}\end{array}\right]=$ $x^{5} 4 x^{3}+y^{3} 4 x^{3}-x^{3} 4 y^{3}+y^{5} 4 y^{3}=x^{5} 4 x^{3}+y^{5} 4 y^{3}=4\left(x^{8}+y^{8}\right)>0$.
Point out that the function $V(x, y)=x^{4}-y^{4}$ is positive along the line $y=x / 2, x>0$ arbitrarily close to the origin. It implies according to the instability theorem, that the origin is an unstable equilibrium.

