

SYST0002 - LECTURE #1 ESPACE D'ÉTAT EN ID.

↳ DYNAMIQUE \Leftrightarrow ODE's.

$$\begin{aligned}\dot{x} &\equiv \frac{dx}{dt} = f(x, \mu) && \rightarrow \text{PARAMÈTRES.} \\ &= a \cdot x + b \cdot \mu && \rightarrow \text{ENTRÉE(S)} \\ & && \rightarrow \text{VARIABLE(S)}\end{aligned}$$

$$\dot{x} = f(x)$$

SYSTÈME FERMÉ

$$\dot{x} = f(x, \mu)$$

SYSTÈME OUVERT.

$$\left(\begin{array}{l} \dot{x} = \sin(x) \\ \dot{x} = x^2 + \mu \\ \dot{x} = \sqrt{x} \end{array} \right. \quad f(x) \text{ NON-LINÉAIRES!}$$

$$\left(\begin{array}{l} \dot{x} = a \cdot x, \quad a \text{ PARAMÈTRE. LINÉAIRES} \\ \dot{x} = a \cdot x + b \mu, \quad a, b \text{ PARAMÈTRES} \end{array} \right.$$

$$\dot{x} = f(x)$$

~~RÉSOLVER ? $\rightarrow x(t)$~~

\hookrightarrow MÉTHODES QUANTITATIVES.

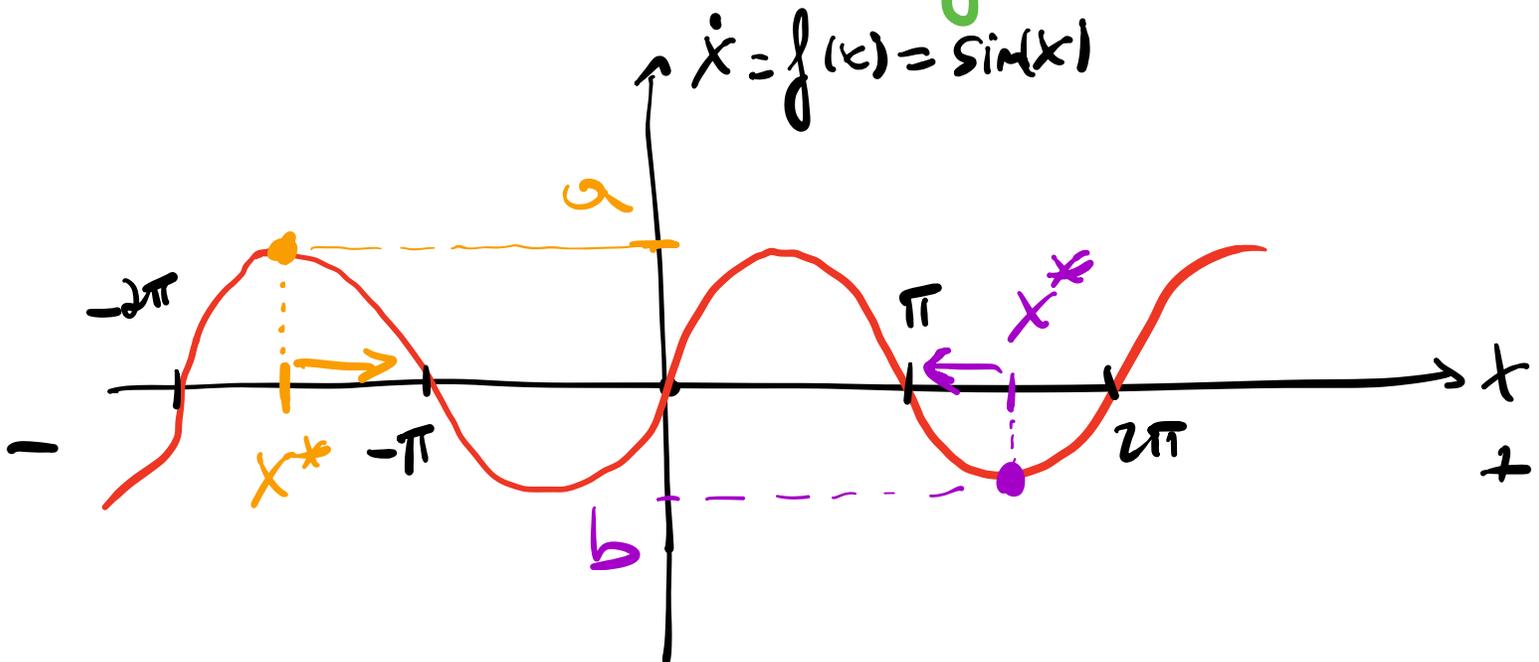
Ex: $\dot{x} = \sin(x)$ [NON LINÉAIRE].

\hookrightarrow (1) Si $x_0 = \frac{\pi}{4}$, \swarrow VERS OÙ x VA CONVERGER ?

\hookrightarrow (2) POUR TOUTE C.I.? $x \rightarrow t \rightarrow +\infty$?

\hookrightarrow PORTRAIT DE PHASE !

IO: TRACER \dot{x} VS $x \Leftrightarrow f(x)$ VS x



$\hookrightarrow f(x) = \sin(x)$ DÉTERMINE L'ÉVOLUTION TEMPORÈLE DE x EN TOUT POINT.

• En x^* , $f(x^*) = a > 0$

↳ $\dot{x} > 0$, $\frac{dx}{dt} > 0$, $x \nearrow$

• En x^* , $f(x^*) = b < 0$

↳ $\dot{x} < 0$, $\frac{dx}{dt} < 0$, $x \searrow$

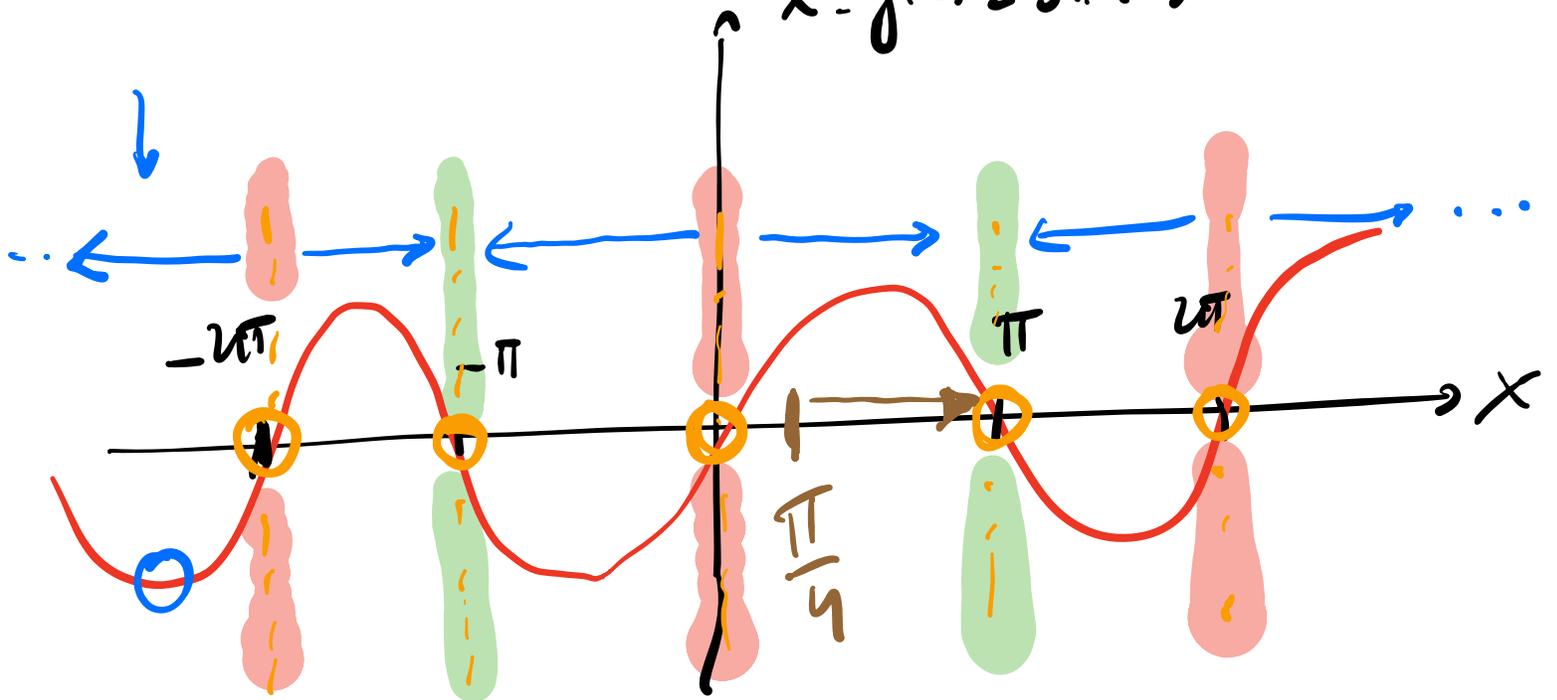
• En \bar{x} , $f(\bar{x}) = 0$

↳ $\dot{x} = 0$, $\frac{dx}{dt} = 0$, $x \longrightarrow$

EQUILIBRE / POINT FIXE.

ANALYSE DU PORTRAIT DE PHASE

$$\dot{x} = f(x) = \sin(x)$$



① POINTS FIXES? $\dot{x} = f(x) = 0$.

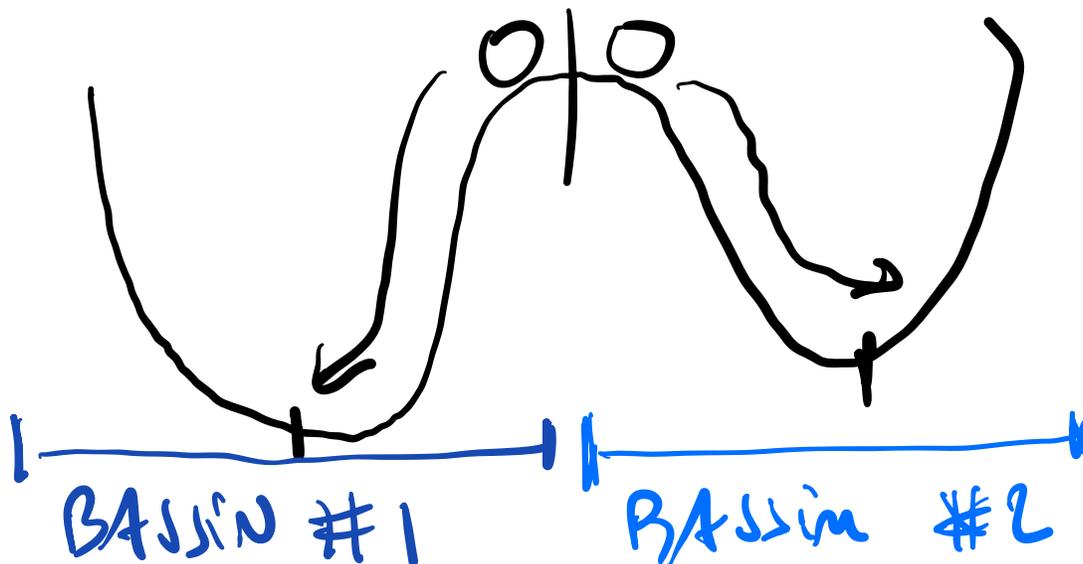
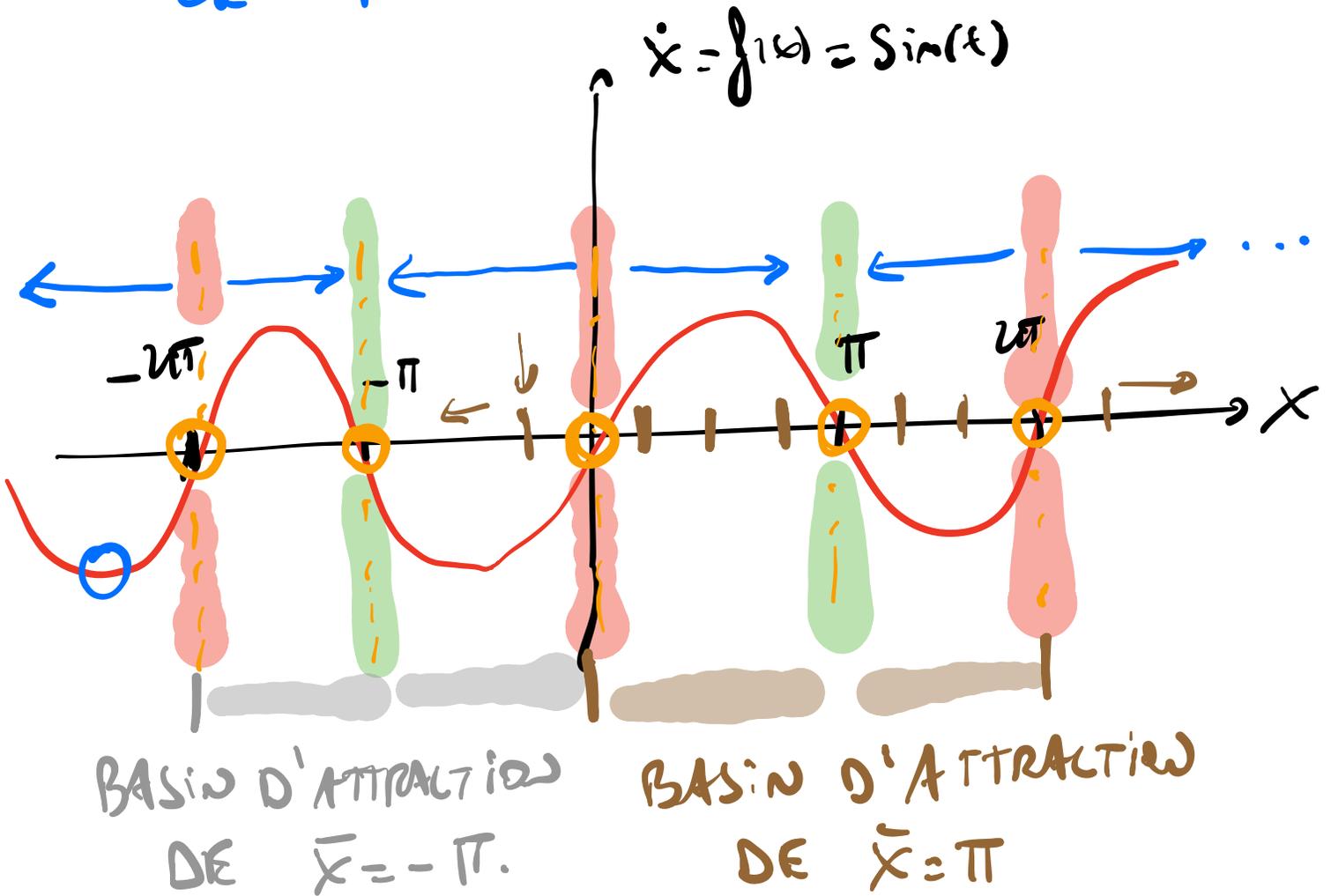
② \hookrightarrow POINTS REPULSIFS / INSTABLES.

\hookrightarrow POINTS ATTRACTIFS / STABLES

\hookrightarrow STABILITÉ DES POINTS FIXES.

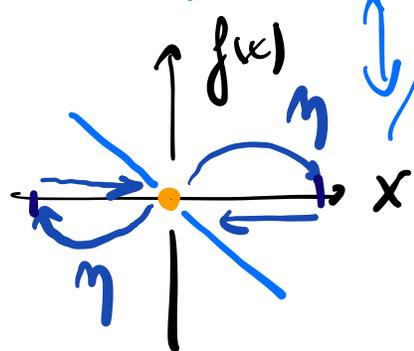
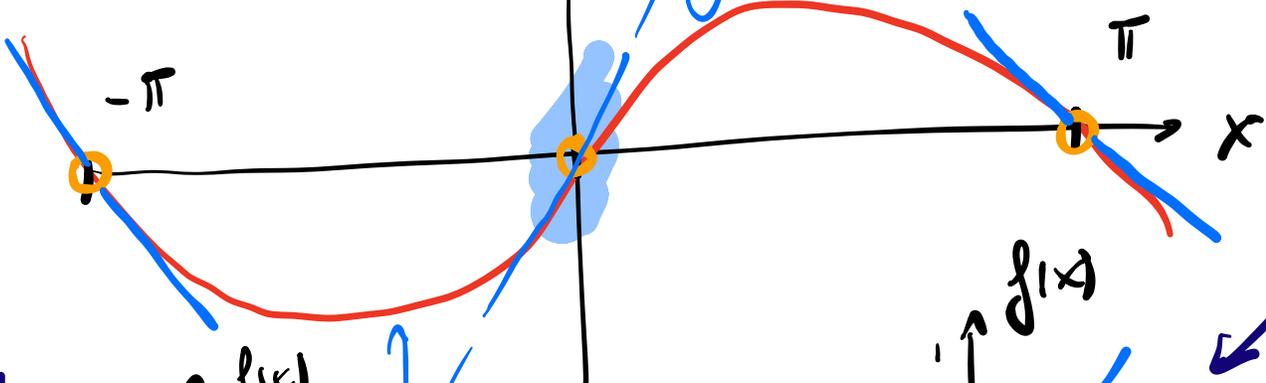
↳ POUR TOUTE C.I.? BASSIN D'ATTRACTION
 [D'UN POINT FIXE STABLE]

≡ LES C.I. QUI VONT CONVERGER VERS
 CE POINT.

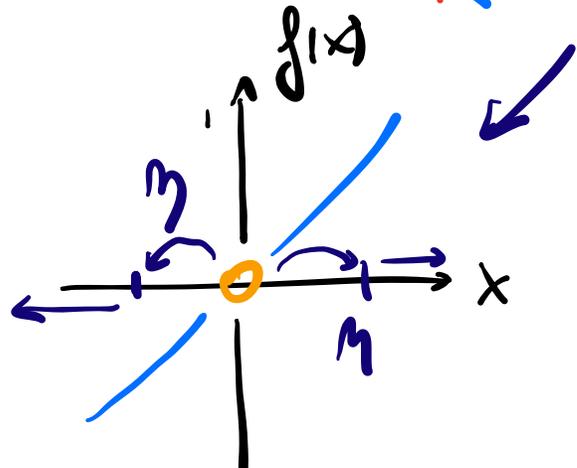


↳ ANALYSE LOCALE DE STABILITÉ.

$$\dot{x} = f(x) = \sin(x)$$



⇒ PENTE < 0
→ STABLE!



⇒ PENTE > 0
→ INSTABLE!

$$\text{PENTE } f'(x) \Big|_{\bar{x}}$$

↳ LINÉARISATION!

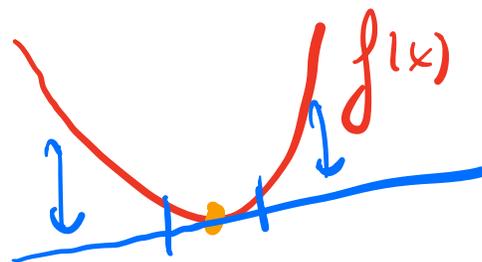
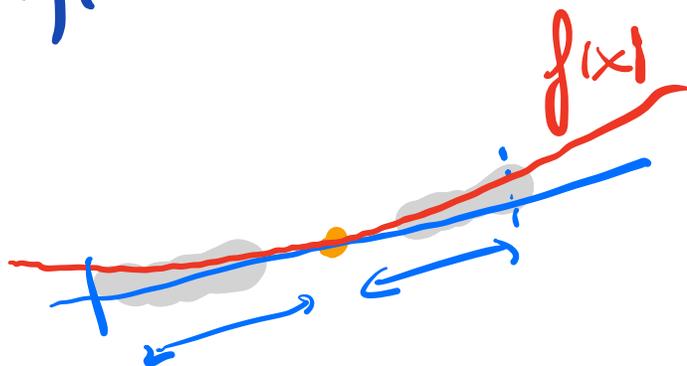
LOCAL!

AUTOUR D'UN POINT!

LINÉARISATION AUTOUR DE \bar{x} :

↳ Si \bar{x} : POINT FIXE ET $\eta(t) = \underline{\underline{x(t) - \bar{x}}}$

$\eta(t)$: PETITE PERTURBATION AUTOUR DE \bar{x} .



$$\textcircled{A} \rightarrow \dot{\eta} = \frac{d}{dt}(x - \bar{x}) = \frac{dx}{dt} = f(x) = f(\bar{x} + \eta)$$

⇒ EXPANSION DE TAYLOR

$$\textcircled{B} f(\bar{x} + \eta) \approx \underbrace{f(\bar{x})}_{=0} + \eta \cdot \frac{\partial f(\bar{x})}{\partial x} + O(\eta^2)$$

TERME DOMINANT

Si η PETIT

$$\rightarrow \dot{\eta} = f(\bar{x} + \eta) \approx \eta \cdot \boxed{\frac{\partial f(\bar{x})}{\partial x}} \quad \begin{array}{l} \text{PEUTE DE} \\ f(x) \\ \text{ÉVALUÉ EN} \\ \bar{x} = a \end{array}$$
$$\approx \eta \cdot a.$$

$$\rightarrow \dot{\eta} = a \cdot \eta \quad ; \quad a = \left. \frac{\partial f(x)}{\partial x} \right|_{\bar{x}}$$

PARAMÈTRE.

$$\hookrightarrow \dot{\eta} = f(\eta) \text{ où } f(\eta) = a \cdot \eta$$

\rightarrow LINÉAIRE.

$$\left. \begin{array}{l} \dot{\eta} = a \cdot \eta \\ \eta(0) = \eta_0 \end{array} \right\} ; \quad a = \left. \frac{\partial f(x)}{\partial x} \right|_{\bar{x}}$$

$$\hookrightarrow \eta(t) = \eta_0 e^{at}$$

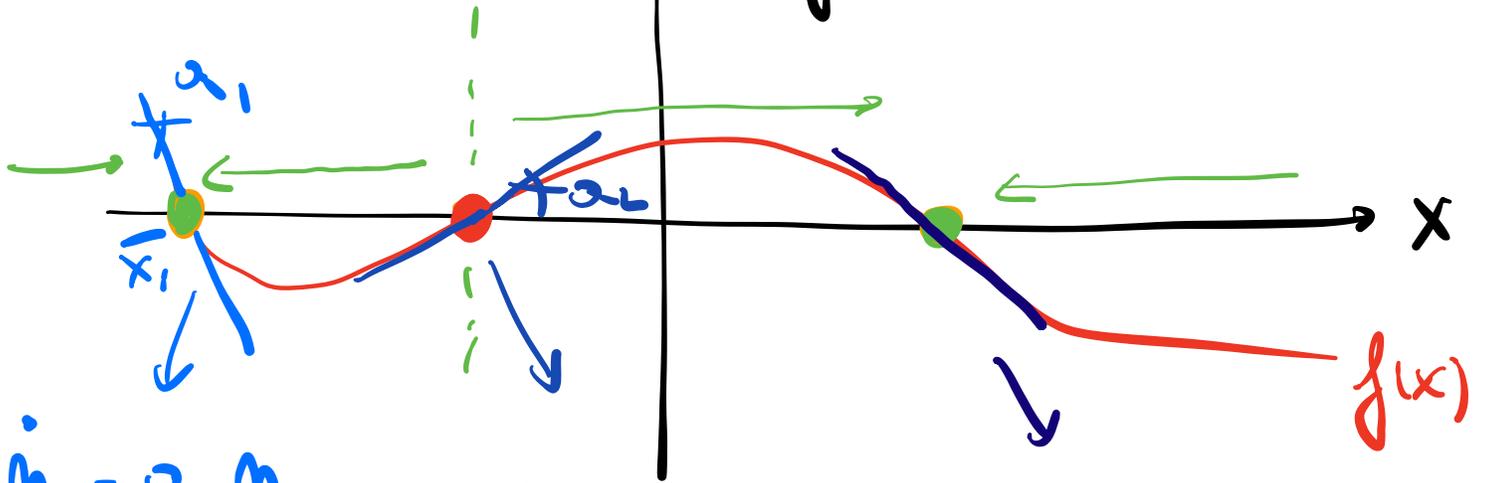
$a > 0 \rightarrow \text{Exp}$
 $a < 0 \rightarrow \text{Exp}$

! $a=0$? $\rightarrow \left. \frac{\partial f(x)}{\partial x} \right|_{\bar{x}} = 0$

$$\hookrightarrow f(\bar{x} + \eta) \approx \underbrace{f(\bar{x})}_{=0} + \underbrace{\eta \cdot \left. \frac{\partial f(x)}{\partial x} \right|_{\bar{x}}}_{=0} + \mathcal{O}(\eta^2)$$

DOMINANT
Si $a=0$!

$$\dot{x} = f(x)$$



$$\dot{\eta}_1 = a_1 \eta_1$$

$$a_1 = \left. \frac{df}{dx} \right|_{x_1}$$

$$\dot{\eta}_2 = a_2 \eta_2$$

$$a_2 = \left. \frac{df}{dx} \right|_{x_2}$$

$$\dot{\eta}_3 = a_3 \eta_3$$

$$a_3 = \left. \frac{df}{dx} \right|_{x_3}$$

\neq

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