

**A nifty example.** Suppose

$$(1) \quad A, B, C, D, E, F \text{ are positive}$$

and

$$(2) \quad \Delta = \begin{vmatrix} A & B \\ C & D \end{vmatrix} \neq 0.$$

Let

$$L = \{(x, y) \in \mathbf{R}^2 : Ax + By = E\} \quad \text{and} \quad M = \{(x, y) \in \mathbf{R}^2 : Cx + Dy = F\};$$

let

$$a = \frac{1}{\Delta} \begin{vmatrix} E & B \\ F & D \end{vmatrix} \quad \text{and let} \quad b = \frac{1}{\Delta} \begin{vmatrix} A & E \\ C & F \end{vmatrix};$$

and note that, by Cramer's Rule  $(a, b)$  is the unique point of intersection of  $L$  and  $M$ . Let

$$a_L = \frac{E}{A}, \quad a_M = \frac{F}{C}, \quad b_L = \frac{E}{B}, \quad b_M = \frac{F}{D};$$

note that  $L$  intersects  $x$ -axis and the  $y$ -axis at the points

$$(a_L, 0) \quad \text{and} \quad (0, b_L),$$

respectively; and that  $M$  intersects the  $x$ -axis and the  $y$ -axis at the points

$$(a_M, 0) \quad \text{and} \quad (0, b_M),$$

respectively.

Let

$$\mathcal{C} = \{(0, 0), (a_L, 0), (0, b_M), (a, b)\}.$$

Suppose

$$(3) \quad a > 0 \quad \text{and} \quad b > 0.$$

Note that

$$(I) \quad \Delta > 0 \Leftrightarrow a_L < a_M \Leftrightarrow b_L > b_M$$

and

$$(II) \quad \Delta < 0 \Leftrightarrow a_L > a_M \Leftrightarrow b_L < b_M.$$

Draw a picture. Note that (II) holds if and only if  $\mathcal{C}$  is the set of vertices of a convex quadrilateral.

Let

$$l(x, y) = Ax + By - E, \quad m(x, y) = Cx + Dy - F, \quad f(x, y) = -xl(x, y), \quad g(x, y) = -ym(x, y)$$

and consider

$$(ODE) \quad \begin{aligned} \frac{dx}{dt} &= f(x, y), \\ \frac{dy}{dt} &= g(x, y). \end{aligned}$$

We now proceed to give a complete qualitative analysis of (ODE).  
 Owing to (1) and (2) there is exactly one solution to each of the linear systems

$$\begin{aligned} x = 0, \quad y = 0; \\ x = 0, \quad m(x, y) = 0; \\ m(x, y) = 0, \quad y = 0; \\ m(x, y) = 0, \quad n(x, y) = 0 \end{aligned}$$

the set of which equals  $\mathcal{C}$  and these are the critical points of (ODE). Set

$$J(x, y) = \begin{bmatrix} f_x & f_y \\ g_x & g_y \end{bmatrix} = - \begin{bmatrix} l + xl_x & xl_y \\ ym_x & m + ym_y \end{bmatrix} = - \begin{bmatrix} l + Ax & Bx \\ Cy & m + Dy \end{bmatrix}.$$

We have

$$\begin{aligned} J(0, 0) &= \begin{bmatrix} E & 0 \\ 0 & F \end{bmatrix}; \\ J(a_L, 0) &= \begin{bmatrix} -E & * \\ 0 & C(a_M - a_L) \end{bmatrix}; \\ J(0, b_M) &= \begin{bmatrix} B(b_L - b_M) & 0 \\ * & -F \end{bmatrix}; \\ J(a, b) &= \begin{bmatrix} -Aa & -Ba \\ -Cb & -Db \end{bmatrix}; \end{aligned}$$

I use “\*” here to denote a value which is not needed to calculate the eigenvalues. It follows that if (I) holds then

$$(0, 0) \text{ is unstable; } (a_L, 0) \text{ is unstable; } (0, b_M) \text{ is unstable}$$

and that if (II) holds

$$(0, 0) \text{ is unstable; } (a_L, 0) \text{ is stable; } (b_M, 0) \text{ is stable.}$$

To investigate the stability of  $(a, b)$  we first calculate that that

$$\begin{vmatrix} -Ax - \lambda & -Bx \\ -Cy & -Dy - \lambda \end{vmatrix} = \lambda^2 + (Ax + Dy)\lambda + (AD - BC)xy$$

the roots of which are

$$\lambda_{\pm} = \frac{-(Ax + Dy) \pm \sqrt{(Ax + Dy)^2 - 4(AD - BC)xy}}{2}.$$

As

$$(Ax + Dy)^2 - 4(AD - BC)xy = (Ax - Dy)^2 + 4BDxy > 0$$

we find that both roots are real. If  $AD - BC > 0$  we have

$$(Ax + Dy)^2 - 4(AD - BC)xy < (Ax + Dy)^2$$

so  $\lambda_+ < 0$  and  $\lambda_- < 0$  so  $(a, b)$  is stable. If  $AD - BC < 0$  we have

$$(Ax + Dy)^2 - 4(AD - BC)xy > (Ax + Dy)^2$$

so  $\lambda_+ > 0$  and  $\lambda_- < 0$  so  $(a, b)$  is unstable.

Now we draw pictures and see that we didn't have to do a lot of this to figure out what's going on.