

DiffEq - Ch 8 - Required Practice

Name: full solutions

8.1

#1. Write the linear system in matrix form:

$$\frac{dx}{dt} = 3x - 5y$$

$$\frac{dy}{dt} = 4x + 8y$$

$$\vec{X}' = \begin{bmatrix} 3 & -5 \\ 4 & 8 \end{bmatrix} \vec{X}$$

$$(\vec{X} = \begin{bmatrix} x \\ y \end{bmatrix})$$

#3. Write the linear system in matrix form:

$$\frac{dx}{dt} = x - y + z + t - 1$$

$$\frac{dy}{dt} = 2x + y - z - 3t^2$$

$$\frac{dz}{dt} = x + y + z + t^2 - t + 2$$

$$\vec{X}' = \begin{bmatrix} 1 & -1 & 1 \\ 2 & 1 & -1 \\ 1 & 1 & 1 \end{bmatrix} \vec{X} + \vec{F}$$

$$\vec{X} = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad \vec{F} = \begin{bmatrix} t-1 \\ -3t^2 \\ t^2-t+2 \end{bmatrix}$$

#2. Write the linear system in matrix form:

$$\frac{dx}{dt} = -3x + 4y - 9z$$

$$\frac{dy}{dt} = 6x - y$$

$$\frac{dz}{dt} = 10x + 4y + 3z$$

$$\vec{X}' = \begin{bmatrix} -3 & 4 & -9 \\ 6 & -1 & 0 \\ 10 & 4 & 3 \end{bmatrix} \vec{X}$$

$$(\vec{X} = \begin{bmatrix} x \\ y \\ z \end{bmatrix})$$

#4. Write the given system without the use of matrices:

$$\vec{X}' = \begin{bmatrix} 4 & 2 \\ -1 & 3 \end{bmatrix} \vec{X} + \begin{bmatrix} 1 \\ -1 \end{bmatrix} e^t$$

$$\frac{dx}{dt} = 4x + 2y + e^t$$

$$\frac{dy}{dt} = -x + 3y - e^t$$

#5. Write the given system without the use of matrices:

$$\frac{d}{dt} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 & -1 & 2 \\ 3 & -4 & 1 \\ -2 & 5 & 6 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} + \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} e^{-t} - \begin{bmatrix} 3 \\ -1 \\ 1 \end{bmatrix} t$$

$$\begin{aligned} \frac{dx}{dt} &= x - y + 2z + e^{-t} - 3t \\ \frac{dy}{dt} &= 3x - 4y + z + 2e^{-t} + t \\ \frac{dz}{dt} &= -2x + 5y + 6z + 2e^{-t} - t \end{aligned}$$

#6. Verify that the vector \vec{X} is a solution of the given system:

$$\frac{dx}{dt} = 3x - 4y$$

$$\vec{X} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} e^{-5t}$$

$$\frac{dy}{dt} = 4x - 7y$$

$$x = e^{-5t} \quad y = 2e^{-5t}$$

$$\frac{dx}{dt} = -5e^{-5t} \quad \frac{dy}{dt} = -10e^{-5t}$$

$$\frac{dx}{dt} \stackrel{?}{=} 3x - 4y$$

$$-5e^{-5t} \stackrel{?}{=} 3(e^{-5t}) - 4(2e^{-5t})$$

$$-5e^{-5t} \stackrel{?}{=} (3-8)e^{-5t}$$

$$-5e^{-5t} = -5e^{-5t} \quad \checkmark$$

$$\frac{dy}{dt} \stackrel{?}{=} 4x - 7y$$

$$-10e^{-5t} \stackrel{?}{=} 4(e^{-5t}) - 7(2e^{-5t})$$

$$-10e^{-5t} \stackrel{?}{=} (4-14)e^{-5t}$$

$$-10e^{-5t} = -10e^{-5t} \quad \checkmark$$

#7. Verify that the vector \vec{X} is a solution of the given system:

$$\vec{X}' = \begin{bmatrix} -1 & 1/4 \\ 1 & -1 \end{bmatrix} \vec{X};$$

$$\vec{X} = \begin{bmatrix} -1 \\ 2 \end{bmatrix} e^{-3/2t}$$

$$x = -e^{-3/2t} \quad y = 2e^{-3/2t}$$

$$\frac{dx}{dt} = \frac{3}{2}e^{-3/2t} \quad \frac{dy}{dt} = -3e^{-3/2t}$$

$$\frac{dx}{dt} \stackrel{?}{=} -x + \frac{1}{4}y$$

$$\frac{3}{2}e^{-3/2t} \stackrel{?}{=} -(-e^{-3/2t}) + \frac{1}{4}(2e^{-3/2t})$$

$$\frac{3}{2}e^{-3/2t} \stackrel{?}{=} (1 + \frac{1}{2})e^{-3/2t}$$

$$\frac{3}{2}e^{-3/2t} = \frac{3}{2}e^{-3/2t} \quad \checkmark$$

$$\frac{dy}{dt} \stackrel{?}{=} x - y$$

$$-3e^{-3/2t} \stackrel{?}{=} (-e^{-3/2t}) - (2e^{-3/2t})$$

$$-3e^{-3/2t} \stackrel{?}{=} (-1-2)e^{-3/2t}$$

$$-3e^{-3/2t} = -3e^{-3/2t} \quad \checkmark$$

#8. Verify that the vector \vec{X} is a solution of the given system:

$$\frac{dx}{dt} \stackrel{?}{=} x + 2y + z$$

$$0 \stackrel{?}{=} (1) + 2(6) + (-13) = 0 \checkmark$$

$$\frac{dy}{dt} \stackrel{?}{=} 6x - y$$

$$0 \stackrel{?}{=} 6(1) - (6) = 0 \checkmark$$

$$\frac{dz}{dt} \stackrel{?}{=} -x - 2y - z$$

$$0 \stackrel{?}{=} -(1) - 2(6) - (-13) = 0 \checkmark$$

$$\vec{X}' = \begin{bmatrix} 1 & 2 & 1 \\ 6 & -1 & 0 \\ -1 & -2 & -1 \end{bmatrix} \vec{X};$$

$$\vec{X} = \begin{bmatrix} 1 \\ 6 \\ -13 \end{bmatrix}$$

$$x = 1$$

$$y = 6$$

$$z = -13$$

$$\frac{dx}{dt} = 0$$

$$\frac{dy}{dt} = 0$$

$$\frac{dz}{dt} = 0$$

#9. The given vectors are solutions of a system $\vec{X}' = A\vec{X}$. Determine whether the vectors form a fundamental set on the interval $(-\infty, \infty)$:

$$\vec{X}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{-2t}, \quad \vec{X}_2 = \begin{bmatrix} 1 \\ -1 \end{bmatrix} e^{-6t}$$

$$W = \begin{vmatrix} e^{-2t} & e^{-6t} \\ e^{-2t} & -e^{-6t} \end{vmatrix}$$

$$= -e^{-2t} e^{-6t} - e^{-2t} e^{-6t}$$

$$= -2e^{-8t} \neq 0 \quad \text{so these do form a fundamental set}$$

$(-\infty, \infty)$

#10. Verify that the vector \vec{X}_p is a particular solution of the given system:

$$\vec{X}' = \begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix} \vec{X} + \begin{bmatrix} 2t-7 \\ -4t-18 \end{bmatrix};$$

$$\vec{X}_p = \begin{bmatrix} 2 \\ -1 \end{bmatrix} t + \begin{bmatrix} 5 \\ 1 \end{bmatrix}$$

$$\frac{dx}{dt} \stackrel{?}{=} x + 4y + 2t - 7$$

$$2 \stackrel{?}{=} (2t+5) + 4(-t+1) + 2t - 7$$

$$2 = 2 \checkmark$$

$$\frac{dy}{dt} \stackrel{?}{=} 3x + 2y - 4t - 18$$

$$-1 \stackrel{?}{=} 3(2t+5) + 2(-t+1) - 4t - 18$$

$$-1 = -1 \checkmark$$

$$x = 2t + 5 \quad y = -t + 1$$

$$\frac{dx}{dt} = 2$$

$$\frac{dy}{dt} = -1$$

8.2 day 1

#1. Find the general solution of the system:

$$\frac{dx}{dt} = x + 2y$$

$$\frac{dy}{dt} = 4x + 3y$$

$$\vec{x}' = \begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix} \vec{x}$$

$$\det(\vec{A} - \lambda \vec{I}) = 0$$

$$\begin{vmatrix} 1-\lambda & 2 \\ 4 & 3-\lambda \end{vmatrix} = 0$$

$$(1-\lambda)(3-\lambda) - 8 = 0$$

$$3 - 4\lambda + \lambda^2 - 8 = 0$$

$$\lambda^2 - 4\lambda - 5 = 0$$

$$(\lambda - 5)(\lambda + 1) = 0$$

$$\lambda = 5 \quad \lambda = -1$$

$$(\vec{A} - \lambda \vec{I}) \vec{v} = 0$$

$$\lambda = 5 \quad \begin{bmatrix} 1-5 & 2 \\ 4 & 3-5 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = 0$$

$$\begin{bmatrix} -4 & 2 & | & 0 \\ 4 & -2 & | & 0 \end{bmatrix}$$

$$\text{ref} \quad \begin{bmatrix} 1 & -1/2 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 - \frac{1}{2}k_2 = 0$$

$$k_1 = \frac{1}{2}k_2$$

$$\left(\frac{1}{2}k_2, k_2\right) \rightarrow (1, 2)$$

$$\lambda = 5: \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\lambda = -1$$

$$\begin{bmatrix} 1+1 & 2 \\ 4 & 3-1 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = 0$$

$$\begin{bmatrix} 2 & 2 & | & 0 \\ 4 & 4 & | & 0 \end{bmatrix}$$

$$\text{ref} \quad \begin{bmatrix} 1 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 + k_2 = 0$$

$$k_1 = -k_2$$

$$(-k_2, k_2) \rightarrow (-1, 1)$$

$$\lambda = -1: \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$\vec{x} = c_1 \begin{bmatrix} 1 \\ 2 \end{bmatrix} e^{5t} + c_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{-t}$$

#2. Find the general solution of the system:

$$\frac{dx}{dt} = -4x + 2y$$

$$\frac{dy}{dt} = -\frac{5}{2}x + 2y$$

$$\vec{x}' = \begin{bmatrix} -4 & 2 \\ -5/2 & 2 \end{bmatrix} \vec{x}$$

$$\begin{vmatrix} -4-\lambda & 2 \\ -5/2 & 2-\lambda \end{vmatrix} = 0$$

$$(-4-\lambda)(2-\lambda) + 5 = 0$$

$$-8 + 2\lambda + \lambda^2 + 5 = 0$$

$$\lambda^2 + 2\lambda - 3 = 0$$

$$(\lambda + 3)(\lambda - 1) = 0$$

$$\lambda = -3 \quad \lambda = 1$$

$$\lambda = -3$$

$$\begin{bmatrix} -4+3 & 2 \\ -5/2 & 2+3 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = 0$$

$$\begin{bmatrix} -1 & 2 & | & 0 \\ -5/2 & 5 & | & 0 \end{bmatrix} \text{ref} \quad \begin{bmatrix} 1 & -2 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 - 2k_2 = 0, \quad k_1 = 2k_2, \quad (2k_2, k_2) \rightarrow (2, 1)$$

$$\lambda = -3 \quad \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$\lambda = 1$$

$$\begin{bmatrix} -4-1 & 2 \\ -5/2 & 2-1 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = 0$$

$$\begin{bmatrix} -5 & 2 & | & 0 \\ -5/2 & 1 & | & 0 \end{bmatrix} \text{ref} \quad \begin{bmatrix} 1 & -2/5 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 - 2/5 k_2 = 0, \quad k_1 = 2/5 k_2, \quad (2/5 k_2, k_2) \rightarrow (2, 5)$$

$$\lambda = 1 \quad \begin{bmatrix} 2 \\ 5 \end{bmatrix}$$

$$\vec{x} = c_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{-3t} + c_2 \begin{bmatrix} 2 \\ 5 \end{bmatrix} e^t$$

#3. Find the general solution of the system:

$$\vec{X}' = \begin{bmatrix} 10 & -5 \\ 8 & -12 \end{bmatrix} \vec{X}$$

$$\begin{vmatrix} 10-\lambda & -5 \\ 8 & -12-\lambda \end{vmatrix} = 0$$

$$(10-\lambda)(-12-\lambda) + 40 = 0$$

$$-120 + 2\lambda + \lambda^2 + 40 = 0$$

$$\lambda^2 + 2\lambda - 80 = 0$$

$$(\lambda + 10)(\lambda - 8) = 0$$

$$\lambda = -10 \quad \lambda = 8$$

$$\lambda = -10$$

$$\begin{bmatrix} 10+10 & -5 \\ 8 & -12+10 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = \vec{0}$$

$$\left[\begin{array}{cc|c} 20 & -5 & 0 \\ 8 & -2 & 0 \end{array} \right] \text{ref} \left[\begin{array}{cc|c} 1 & -1/4 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

$$k_1 - \frac{1}{4}k_2 = 0, \quad k_1 = \frac{1}{4}k_2, \quad \left(\frac{1}{4}k_2, k_2\right), \quad (1, 4)$$

$$\lambda = -10 \quad \begin{bmatrix} 1 \\ 4 \end{bmatrix}$$

$$\lambda = 8$$

$$\begin{bmatrix} 10-8 & -5 \\ 8 & -12-8 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = \vec{0}$$

$$\left[\begin{array}{cc|c} 2 & -5 & 0 \\ 8 & -20 & 0 \end{array} \right] \text{ref} \left[\begin{array}{cc|c} 1 & -5/2 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

$$k_1 - \frac{5}{2}k_2 = 0, \quad k_1 = \frac{5}{2}k_2, \quad \left(\frac{5}{2}k_2, k_2\right), \quad (5, 2)$$

$$\lambda = 8 \quad \begin{bmatrix} 5 \\ 2 \end{bmatrix}$$

$$\boxed{\vec{X} = C_1 \begin{bmatrix} 1 \\ 4 \end{bmatrix} e^{-10t} + C_2 \begin{bmatrix} 5 \\ 2 \end{bmatrix} e^{8t}}$$

#4. Find the general solution of the system:

$$\frac{dx}{dt} = x + y - z$$

$$\frac{dy}{dt} = 2y$$

$$\frac{dz}{dt} = y - z$$

$$\vec{X}' = \begin{bmatrix} 1 & 1 & -1 \\ 0 & 2 & 0 \\ 0 & 1 & -1 \end{bmatrix} \vec{X}$$

$$\det \begin{pmatrix} 1-\lambda & 1 & -1 \\ 0 & 2-\lambda & 0 \\ 0 & 1 & -1-\lambda \end{pmatrix} = 0$$

$$(1-\lambda)[(2-\lambda)(-1-\lambda)-0] - 0(\dots) + 0(\dots) = 0$$

$$(1-\lambda)(2-\lambda)(-1-\lambda) = 0$$

$$\lambda = 1 \quad \lambda = 2 \quad \lambda = -1$$

$$\lambda = 1$$

$$\begin{bmatrix} 1-1 & 1 & -1 \\ 0 & 2-1 & 0 \\ 0 & 1 & -1-1 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = \vec{0}$$

$$\left[\begin{array}{ccc|c} 0 & 1 & -1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -2 & 0 \end{array} \right]$$

ref

$$\left[\begin{array}{ccc|c} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_2 = 0, k_3 = 0$$

$$(k_1, 0, 0) \rightarrow (1, 0, 0)$$

$$\lambda = 1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\lambda = 2$$

$$\begin{bmatrix} 1-2 & 1 & -1 \\ 0 & 2-2 & 0 \\ 0 & 1 & -1-2 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = \vec{0}$$

$$\left[\begin{array}{ccc|c} -1 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & -3 & 0 \end{array} \right]$$

ref

$$\left[\begin{array}{ccc|c} 1 & 0 & -2 & 0 \\ 0 & 1 & -3 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_1 - 2k_3 = 0$$

$$k_2 - 3k_3 = 0$$

$$k_1 = 2k_3$$

$$k_2 = 3k_3$$

$$(2k_3, 3k_3, k_3)$$

$$(2, 3, 1)$$

$$\lambda = 2 \begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix}$$

$$\lambda = -1$$

$$\begin{bmatrix} 1+1 & 1 & -1 \\ 0 & 2+1 & 0 \\ 0 & 1 & -1-1 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = \vec{0}$$

$$\left[\begin{array}{ccc|c} 2 & 1 & -1 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{array} \right]$$

ref

$$\left[\begin{array}{ccc|c} 1 & 0 & -1/2 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_1 - 1/2 k_3 = 0 \rightarrow k_1 = 1/2 k_3$$

$$k_2 = 0$$

$$(1/2 k_3, 0, k_3)$$

$$(1, 0, 2)$$

$$\lambda = -1 \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}$$

$$\vec{X} = c_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} e^t + c_2 \begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix} e^{2t} + c_3 \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix} e^{-t}$$

#5. Find the general solution of the system:

$$\vec{X}' = \begin{bmatrix} -1 & 1 & 0 \\ 1 & 2 & 1 \\ 0 & 3 & -1 \end{bmatrix} \vec{X}$$

$$\begin{bmatrix} -1-\lambda & 1 & 0 \\ 1 & 2-\lambda & 1 \\ 0 & 3 & -1-\lambda \end{bmatrix} = 0$$

$$(-1-\lambda)[(2-\lambda)(-1-\lambda)-3] - 1[1(-1-\lambda)-0] + 0[0] = 0$$

$$(-1-\lambda)(2-\lambda)(-1-\lambda) - 3(-1-\lambda) - (-1-\lambda) = 0$$

$$(-1-\lambda)[(2-\lambda)(-1-\lambda) - 3 + 1] = 0$$

$$(-1-\lambda)(-2-\lambda+\lambda^2-4) = 0$$

$$(-1-\lambda)(\lambda^2-\lambda-6) = 0$$

$$(-1-\lambda)(\lambda-3)(\lambda+2) = 0$$

$$\lambda = -1 \quad \lambda = 3 \quad \lambda = -2$$

$$\lambda = -1$$

$$\begin{bmatrix} -1+1 & 1 & 0 \\ 1 & 2+1 & 1 \\ 0 & 3 & -1+1 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = 0$$

$$\begin{bmatrix} 0 & 1 & 0 & | & 0 \\ 1 & 3 & 1 & | & 0 \\ 0 & 3 & 0 & | & 0 \end{bmatrix}$$

ref

$$\begin{bmatrix} 1 & 0 & 1 & | & 0 \\ 0 & 1 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 + k_3 = 0 \rightarrow k_1 = -k_3$$

$k_2 = 0$

$$(-k_3, 0, k_3)$$

$$(-1, 0, 1)$$

$$\lambda = -1 \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

$$\lambda = 3$$

$$\begin{bmatrix} -1-3 & 1 & 0 \\ 1 & 2-3 & 1 \\ 0 & 3 & -1-3 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = 0$$

$$\begin{bmatrix} -4 & 1 & 0 & | & 0 \\ 1 & -1 & 1 & | & 0 \\ 0 & 3 & -4 & | & 0 \end{bmatrix}$$

ref

$$\begin{bmatrix} 1 & 0 & -1/3 & | & 0 \\ 0 & 1 & -4/3 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 - 1/3 k_3 = 0, k_1 = 1/3 k_3$$

$$k_2 - 4/3 k_3 = 0, k_2 = 4/3 k_3$$

$$(1/3 k_3, 4/3 k_3, k_3)$$

$$(1, 4, 3)$$

$$\lambda = 3 \begin{bmatrix} 1 \\ 4 \\ 3 \end{bmatrix}$$

$$\lambda = -2$$

$$\begin{bmatrix} -1+2 & 1 & 0 \\ 1 & 2+2 & 1 \\ 0 & 3 & -1+2 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = 0$$

$$\begin{bmatrix} 1 & 1 & 0 & | & 0 \\ 1 & 4 & 1 & | & 0 \\ 0 & 3 & 1 & | & 0 \end{bmatrix}$$

ref

$$\begin{bmatrix} 1 & 0 & -1/3 & | & 0 \\ 0 & 1 & 1/3 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 - 1/3 k_3 = 0 \rightarrow k_1 = 1/3 k_3$$

$$k_2 + 1/3 k_3 = 0 \rightarrow k_2 = -1/3 k_3$$

$$(1/3 k_3, -1/3 k_3, k_3)$$

$$(1, -1, 3)$$

$$\lambda = -2 \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix}$$

$$\vec{X} = c_1 \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} e^t + c_2 \begin{bmatrix} 1 \\ 4 \\ 3 \end{bmatrix} e^{3t} + c_3 \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix} e^{-2t}$$

#6. Solve the initial-value problem:

$$\vec{X}' = \begin{bmatrix} 1/2 & 0 \\ 1 & -1/2 \end{bmatrix} \vec{X}, \quad \vec{X}(0) = \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$

$$\begin{vmatrix} 1/2 - \lambda & 0 \\ 1 & -1/2 - \lambda \end{vmatrix} = 0$$

$$(\frac{1}{2} - \lambda)(-\frac{1}{2} - \lambda) - 0 = 0$$

$$\lambda = \frac{1}{2} \quad \lambda = -\frac{1}{2}$$

$$\lambda = \frac{1}{2}$$

$$\begin{bmatrix} 1/2 - 1/2 & 0 \\ 1 & -1/2 - 1/2 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = \vec{0}$$

$$\begin{bmatrix} 0 & 0 & | & 0 \\ 1 & -1 & | & 0 \end{bmatrix}$$

row

$$\begin{bmatrix} 1 & -1 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 - k_2 = 0 \Rightarrow k_1 = k_2$$

$$(k_2, k_2)$$

$$(1, 1)$$

$$\lambda = \frac{1}{2} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\lambda = -\frac{1}{2}$$

$$\begin{bmatrix} 1/2 + 1/2 & 0 \\ 1 & -1/2 + 1/2 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = \vec{0}$$

$$\begin{bmatrix} 1 & 0 & | & 0 \\ 1 & 0 & | & 0 \end{bmatrix}$$

row

$$\begin{bmatrix} 1 & 0 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 = 0$$

$$(0, k_2)$$

$$(0, 1)$$

$$\lambda = -\frac{1}{2} \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$\vec{X} = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{1/2t} + c_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} e^{-1/2t}$$

now $\vec{X}(0) = \begin{bmatrix} 3 \\ 5 \end{bmatrix}$

$$\begin{bmatrix} 3 \\ 5 \end{bmatrix} = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^0 + c_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} e^0$$

$$\begin{bmatrix} 3 \\ 5 \end{bmatrix} = \begin{bmatrix} c_1 \\ c_1 \end{bmatrix} + \begin{bmatrix} 0 \\ c_2 \end{bmatrix}$$

$$c_1 = 3$$

$$c_1 + c_2 = 3 + c_2 = 5, \quad c_2 = 2$$

$$\boxed{\vec{X} = 3 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{1/2t} + 2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} e^{-1/2t}}$$

8.2 day 2

#1. Find the general solution of the system:

$$\frac{dx}{dt} = 3x - y \quad \vec{X}' = \begin{bmatrix} 3 & -1 \\ 9 & -3 \end{bmatrix} \vec{X}$$

$$\frac{dy}{dt} = 9x - 3y \quad \left| \begin{array}{cc|c} 3-\lambda & -1 & 0 \\ 9 & -3-\lambda & 0 \end{array} \right| = 0$$

$$(3-\lambda)(-3-\lambda) + 9 = 0$$

$$\lambda^2 - 9 + 9 = 0$$

$$\lambda^2 = 0$$

$$\lambda = 0 \text{ (repeated)}$$

$$\lambda = 0$$

$$\left[\begin{array}{cc|c} 3-0 & -1 & 0 \\ 9 & -3-0 & 0 \end{array} \right] \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = \vec{0}$$

$$\left[\begin{array}{cc|c} 3 & -1 & 0 \\ 9 & -3 & 0 \end{array} \right] \text{ rref}$$

rref

$$\left[\begin{array}{cc|c} 1 & -1/3 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

$$k_1 - 1/3 k_2 = 0, \quad k_1 = 1/3 k_2$$

$$(1/3 k_2, k_2) \quad (1, 3)$$

$$\lambda = 0 \quad \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

repeated

$$\left[\begin{array}{cc|c} 3 & -1 & 1 \\ 9 & -3 & 3 \end{array} \right]$$

rref

$$\left[\begin{array}{cc|c} 1 & -1/3 & 1/3 \\ 0 & 0 & 0 \end{array} \right]$$

$$k_1 - 1/3 k_2 = 1/3 \rightarrow k_1 = 1/3 k_2 + 1/3$$

$$(1/3 k_2 + 1/3, k_2)$$

$$\left(\frac{1}{3}, 1, 2 \right) \quad \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$\vec{X} = C_1 \begin{bmatrix} 1 \\ 3 \end{bmatrix} e^{0t} + C_2 \left(\begin{bmatrix} 1 \\ 3 \end{bmatrix} t e^{0t} + \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{0t} \right)$$

$$\vec{X} = C_1 \begin{bmatrix} 1 \\ 3 \end{bmatrix} + C_2 \left(\begin{bmatrix} 1 \\ 3 \end{bmatrix} t + \begin{bmatrix} 2 \\ 1 \end{bmatrix} \right)$$

#2. Find the general solution of the system:

$$\vec{X}' = \begin{bmatrix} -1 & 3 \\ -3 & 5 \end{bmatrix} \vec{X} \quad \left| \begin{array}{cc|c} -1-\lambda & 3 & 0 \\ -3 & 5-\lambda & 0 \end{array} \right| = 0$$

$$(-1-\lambda)(5-\lambda) + 9 = 0$$

$$\lambda^2 - 4\lambda + 4 = 0$$

$$(\lambda - 2)(\lambda - 2) = 0$$

$$\lambda = 2 \text{ (repeated)}$$

$$\lambda = 2$$

$$\left[\begin{array}{cc|c} -1-2 & 3 & 0 \\ -3 & 5-2 & 0 \end{array} \right] \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = \vec{0}$$

$$\left[\begin{array}{cc|c} -3 & 3 & 0 \\ -3 & 3 & 0 \end{array} \right]$$

rref

$$\left[\begin{array}{cc|c} 1 & -1 & 0 \\ 0 & 0 & 0 \end{array} \right] \quad k_1 - k_2 = 0 \rightarrow k_1 = k_2$$

$$(k_2, k_2) \quad (1, 1) \quad \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \lambda = 2$$

repeated

$$\left[\begin{array}{cc|c} -3 & 3 & 1 \\ -3 & 3 & 1 \end{array} \right]$$

rref

$$\left[\begin{array}{cc|c} 1 & -1 & -1/3 \\ 0 & 0 & 0 \end{array} \right] \quad k_1 - k_2 = -1/3$$

$$k_1 = k_2 - 1/3$$

$$(k_2 - 1/3, k_2)$$

$$\left(-1/3, 1, 0 \right) \quad \begin{bmatrix} -1/3 \\ 0 \end{bmatrix}$$

$$\vec{X} = C_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{2t} + C_2 \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} t e^{2t} + \begin{bmatrix} -1/3 \\ 0 \end{bmatrix} e^{2t} \right)$$

#3. Find the general solution of the system:

$$\frac{dx}{dt} = 3x - y - z$$

$$\frac{dy}{dt} = x + y - z$$

$$\frac{dz}{dt} = x - y + z$$

$$\vec{x}' = \begin{bmatrix} 3 & -1 & -1 \\ 1 & 1 & -1 \\ 1 & -1 & 1 \end{bmatrix} \vec{x} \quad \begin{vmatrix} 3-\lambda & -1 & -1 \\ 1 & 1-\lambda & -1 \\ 1 & -1 & 1-\lambda \end{vmatrix} = 0$$

$$(3-\lambda)[(1-\lambda)^2 - 1] - (-1)[(1-\lambda)+1] + (-1)[-1 - (1-\lambda)] = 0$$

$$(3-\lambda)(1-\lambda)^2 - (3-\lambda) + (1-\lambda) + 1 + 1 + (1-\lambda) = 0$$

$$(3-\lambda)(1-2\lambda+\lambda^2) - 3 + \lambda + 1 - \lambda + 2 + 1 - \lambda = 0$$

$$3 - 6\lambda + 3\lambda^2 - \lambda + 2\lambda^2 - \lambda^3 - 3 + \lambda + 1 - \lambda + 3 - \lambda = 0$$

$$\Rightarrow \lambda^3 + 5\lambda^2 - 8\lambda + 4 = 0$$

$$-(\lambda^3 - 5\lambda^2 + 8\lambda - 4) = 0$$

$$\text{try } \begin{vmatrix} 1 & -5 & 8 & -4 \\ 2 & -6 & 4 & 0 \\ 1 & -3 & 2 & 0 \end{vmatrix}$$

$$(\lambda-2)(\lambda^2 - 3\lambda + 2)$$

$$(\lambda-2)(\lambda-2)(\lambda-1) = 0$$

$\lambda = 1$ & $\lambda = 2$ (repeated)

$\lambda = 1$

$$\begin{bmatrix} 3-1 & -1 & -1 & | & 0 \\ 1 & 1-1 & -1 & | & 0 \\ 1 & -1 & 1-1 & | & 0 \end{bmatrix}$$

$$\begin{bmatrix} 2 & -1 & -1 & | & 0 \\ 1 & 0 & -1 & | & 0 \\ 1 & -1 & 0 & | & 0 \end{bmatrix}$$

row

$$\begin{bmatrix} 1 & 0 & -1 & | & 0 \\ 0 & 1 & -1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 - k_3 = 0 \rightarrow k_1 = k_3$$

$$k_2 - k_3 = 0 \rightarrow k_2 = k_3$$

$$(k_3, k_3, k_3) \quad (1, 1, 1)$$

$$\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \text{ for } \lambda = 1$$

$\lambda = 2$

$$\begin{bmatrix} 3-2 & -1 & -1 & | & 0 \\ 1 & 1-2 & -1 & | & 0 \\ 1 & -1 & 1-2 & | & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & -1 & | & 0 \\ 1 & -1 & -1 & | & 0 \\ 1 & -1 & -1 & | & 0 \end{bmatrix}$$

row

$$\begin{bmatrix} 1 & -1 & -1 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 - k_2 - k_3 = 0$$

$$k_1 = k_2 + k_3$$

$$(k_2 + k_3, k_2, k_3)$$

$$\text{choose: } k_2 = 0, k_3 = 1$$

$$(1, 0, 1) \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

$$\text{also, choose: } k_2 = 1, k_3 = 0$$

$$(1, 1, 0) \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

hom for

$\lambda = 2$

$$\vec{x} = c_1 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} e^t + c_2 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} e^{2t} + c_3 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} e^{2t}$$

#4. Find the general solution of the system:

$$\vec{X}' = \begin{bmatrix} 5 & -4 & 0 \\ 1 & 0 & 2 \\ 0 & 2 & 5 \end{bmatrix} \vec{X} \quad \begin{array}{ccc|c} 5-\lambda & -4 & 0 & \\ \hline 1 & 0-\lambda & 2 & \\ 0 & 2 & 5-\lambda & \end{array} = 0$$

$$(5-\lambda)[- \lambda(5-\lambda) - 4] - (-4)[5-\lambda-0] + 0[-] = 0$$

$$-\lambda(5-\lambda)^2 - 4(5-\lambda) + 4(5-\lambda) = 0$$

$$-\lambda(5-\lambda)^2 = 0 \quad \lambda = 0, \lambda = 5 \text{ (repeated)}$$

$\lambda = 0$

$$\left[\begin{array}{ccc|c} 5 & -4 & 0 & 0 \\ 1 & 0 & 2 & 0 \\ 0 & 2 & 5 & 0 \end{array} \right]$$

row

$$\left[\begin{array}{ccc|c} 1 & 0 & 2 & 0 \\ 0 & 1 & 5/2 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_1 + 2k_3 = 0 \rightarrow k_1 = -2k_3$$

$$k_2 + 5/2 k_3 = 0 \rightarrow k_2 = -5/2 k_3$$

$$(-2k_3, -5/2 k_3, k_3)$$

$$(-4, -5, 2)$$

$$\begin{bmatrix} -4 \\ -5 \\ 2 \end{bmatrix}$$

for $\lambda = 0$

$\lambda = 5$

$$\left[\begin{array}{ccc|c} 5-5 & -4 & 0 & 0 \\ 1 & 0-5 & 2 & 0 \\ 0 & 2 & 5-5 & 0 \end{array} \right]$$

$$\left[\begin{array}{ccc|c} 0 & -4 & 0 & 0 \\ 1 & -5 & 2 & 0 \\ 0 & 2 & 0 & 0 \end{array} \right]$$

row

$$\left[\begin{array}{ccc|c} 1 & 0 & 2 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_1 + 2k_3 = 0 \rightarrow k_1 = -2k_3$$

$$k_2 = 0$$

$$(-2k_3, 0, k_3)$$

$$(-2, 0, 1)$$

$$\begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix}$$

for $\lambda = 5$

repeat $\lambda = 5$

$$\left[\begin{array}{ccc|c} 0 & -4 & 0 & -2 \\ 1 & -5 & 2 & 0 \\ 0 & 2 & 0 & 1 \end{array} \right]$$

row

$$\left[\begin{array}{ccc|c} 1 & 0 & 2 & 5/2 \\ 0 & 1 & 0 & 1/2 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_1 + 2k_3 = 5/2 \rightarrow k_1 = 5/2 - 2k_3$$

$$k_2 = 1/2$$

$$(5/2 - 2k_3, 1/2, k_3)$$

$$\left(\frac{5}{2}, \frac{1}{2}, 0 \right)$$

$$\begin{bmatrix} 5/2 \\ 1/2 \\ 0 \end{bmatrix}$$

repeat for $\lambda = 5$

$$\vec{X} = C_1 \begin{bmatrix} -4 \\ -5 \\ 2 \end{bmatrix} e^{0t} + C_2 \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} e^{5t} + C_3 \left(\begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} t e^{5t} + \begin{bmatrix} 5/2 \\ 1/2 \\ 0 \end{bmatrix} e^{5t} \right)$$

$$\boxed{\vec{X} = C_1 \begin{bmatrix} -4 \\ -5 \\ 2 \end{bmatrix} + C_2 \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} e^{5t} + C_3 \left(\begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} t e^{5t} + \begin{bmatrix} 5/2 \\ 1/2 \\ 0 \end{bmatrix} e^{5t} \right)}$$

#5. Find the general solution of the system:

$$\vec{X}' = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 2 & -1 \\ 0 & 1 & 0 \end{bmatrix} \vec{X} \quad \left| \begin{array}{ccc|c} 1-\lambda & 0 & 0 & 0 \\ 2 & 2-\lambda & -1 & 0 \\ 0 & 1 & 0-\lambda & 0 \end{array} \right| = 0$$

$$(1-\lambda)[- \lambda(2-\lambda)+1] - 0(-) + 0(-) = 0$$

$$(1-\lambda)[\lambda^2 - 2\lambda + 1] = 0$$

$$(1-\lambda)(\lambda-1)(\lambda-1) = 0 \quad \lambda=1 \text{ multiplicity } 3$$

$$\lambda=1 \quad \left[\begin{array}{ccc|c} 1-1 & 0 & 0 & 0 \\ 2 & 2-1 & -1 & 0 \\ 0 & 1 & 0-1 & 0 \end{array} \right]$$

$$\left[\begin{array}{ccc|c} 0 & 0 & 0 & 0 \\ 2 & 1 & -1 & 0 \\ 0 & 1 & -1 & 0 \end{array} \right]$$

ref

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_1 = 0$$

$$k_2 - k_3 = 0 \rightarrow k_2 = k_3$$

$$(0, k_3, k_3)$$

$$(0, 1, 1)$$

$$\begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

for $\lambda=1$

$$\text{1st repeat} \quad \left[\begin{array}{ccc|c} 0 & 0 & 0 & 0 \\ 2 & 1 & -1 & 1 \\ 0 & 1 & -1 & 1 \end{array} \right]$$

ref

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & 0 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_1 = 0$$

$$k_2 - k_3 = 1 \rightarrow k_2 = 1 + k_3$$

$$(0, 1+k_3, k_3)$$

$$(0, 1, 0)$$

$$\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

1st repeat

$$d=1$$

$$\text{2nd repeat} \quad \left[\begin{array}{ccc|c} 0 & 0 & 0 & 0 \\ 2 & 1 & -1 & 1 \\ 0 & 1 & -1 & 0 \end{array} \right]$$

ref

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & 1/2 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_1 = k_2$$

$$k_2 - k_3 = 0 \rightarrow k_2 = k_3$$

$$(1/2, k_3, k_3)$$

$$(1/2, 0, 0)$$

$$\begin{bmatrix} 1/2 \\ 0 \\ 0 \end{bmatrix}$$

2nd repeat

$$\lambda=1$$

$$\vec{X} = c_1 \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} e^t + c_2 \left(\begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} t e^t + \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} e^t \right) + c_3 \left(\begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \frac{t^2}{2} e^t + \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} t e^t + \begin{bmatrix} 1/2 \\ 0 \\ 0 \end{bmatrix} e^t \right)$$

#6. Solve the initial-value problem:

$$\vec{X}' = \begin{bmatrix} 2 & 4 \\ -1 & 6 \end{bmatrix} \vec{X},$$

$$\vec{X}(0) = \begin{bmatrix} -1 \\ 6 \end{bmatrix}$$

$$\begin{vmatrix} z-2 & 4 \\ -1 & 6-z \end{vmatrix} = 0 \quad (z-2)(6-z) + 4 = 0$$

$$z^2 - 8z + 16 = 0$$

$$(z-4)(z-4) = 0 \quad \lambda = 4 \text{ repeated}$$

$\lambda = 4$

$$\begin{bmatrix} z-4 & 4 & | & 0 \\ -1 & 6-z & | & 0 \end{bmatrix}$$

$$\begin{bmatrix} -2 & 4 & | & 0 \\ -1 & 2 & | & 0 \end{bmatrix}$$

ref

$$\begin{bmatrix} 1 & -2 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 - 2k_2 = 0 \rightarrow k_1 = 2k_2$$

$$(2k_2, k_2)$$

$$(2, 1)$$

for $\lambda = 4$

repeat $\lambda = 4$

$$\begin{bmatrix} -2 & 4 & | & 2 \\ -1 & 2 & | & 1 \end{bmatrix}$$

ref

$$\begin{bmatrix} 1 & -2 & | & -1 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 - 2k_2 = -1$$

$$\rightarrow k_1 = 2k_2 - 1$$

$$(2k_2 - 1, k_2)$$

$$(-1, 0)$$

$$\begin{bmatrix} -1 \\ 0 \end{bmatrix}$$

for repeat $\lambda = 4$

$$\vec{X} = C_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{4t} + C_2 \left(\begin{bmatrix} 2 \\ 1 \end{bmatrix} t e^{4t} + \begin{bmatrix} -1 \\ 0 \end{bmatrix} e^{4t} \right) \quad \text{now } \vec{X}(0) = \begin{bmatrix} -1 \\ 6 \end{bmatrix}$$

$$x = 2C_1 e^{4t} + 2C_2 t e^{4t} - C_2 e^{4t}$$

$$-1 = 2C_1 e^0 + 2C_2(0)e^0 - C_2 e^0$$

$$-1 = 2C_1 - C_2$$

$$-1 = 2(6) - C_2$$

$$C_2 = 12 + 1 = 13$$

$$y = C_1 e^{4t} + C_2 t e^{4t}$$

$$6 = C_1 e^0 + C_2(0)e^0$$

$$\leftarrow \underline{6 = C_1}$$

$$\vec{X} = 6 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{4t} + 13 \left(\begin{bmatrix} 2 \\ 1 \end{bmatrix} t e^{4t} + \begin{bmatrix} -1 \\ 0 \end{bmatrix} e^{4t} \right)$$

$$\vec{X} = \begin{bmatrix} 12 \\ 6 \end{bmatrix} e^{4t} + \begin{bmatrix} 26 \\ 13 \end{bmatrix} t e^{4t} + \begin{bmatrix} -13 \\ 0 \end{bmatrix} e^{4t}$$

$$\vec{X} = \begin{bmatrix} -1 \\ 6 \end{bmatrix} e^{4t} + \begin{bmatrix} 26 \\ 13 \end{bmatrix} t e^{4t}$$

\leftarrow (This will be identical, regardless of which eigenvectors you chose.)

8.2 day 3

#1. Find the general solution of the system:

$$\frac{dx}{dt} = 6x - y$$

$$\frac{dy}{dt} = 5x + 2y$$

$$\begin{vmatrix} 6-\lambda & -1 \\ 5 & 2-\lambda \end{vmatrix} = 0$$

$$(6-\lambda)(2-\lambda) + 5 = 0$$

$$\lambda^2 - 8\lambda + 17 = 0$$

$$\lambda = \frac{8 \pm \sqrt{64 - 4(17)}}{2}$$

$$\lambda = \frac{8 \pm 2i}{2} = 4 \pm i$$

$\lambda = 4 + i$

$$\begin{bmatrix} 6-(4+i) & -1 \\ 5 & 2-(4+i) \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 2-i & -1 \\ 5 & -2-i \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(2-i)k_1 - k_2 = 0$$

— or —

$$5k_1 + (-2-i)k_2 = 0$$

$$k_1 = \frac{(2+i)}{5} k_2$$

$$\left(\frac{2+i}{5} k_2, k_2 \right)$$

$$\left(2+i, 5 \right) \begin{bmatrix} 2+i \\ 5 \end{bmatrix}$$

$$\vec{B}_1 = \begin{bmatrix} 2 \\ 5 \end{bmatrix} \quad \vec{B}_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$\vec{X}_1 = \left(\begin{bmatrix} 2 \\ 5 \end{bmatrix} \cos t - \begin{bmatrix} 1 \\ 0 \end{bmatrix} \sin t \right) e^{4t}$$

$$\vec{X}_2 = \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} \cos t + \begin{bmatrix} 2 \\ 5 \end{bmatrix} \sin t \right) e^{4t}$$

$$k_2 = (2-i)k_1$$

$$(k_1, (2-i)k_1)$$

$$\left(1, 2-i \right) \begin{bmatrix} 1 \\ 2-i \end{bmatrix}$$

$$\vec{B}_1 = \text{Re} \begin{bmatrix} 1 \\ 2-i \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\vec{B}_2 = \text{Im} \begin{bmatrix} 1 \\ 2-i \end{bmatrix} = \begin{bmatrix} 0 \\ -1 \end{bmatrix}$$

$$\vec{X}_1 = \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} \cos t - \begin{bmatrix} 0 \\ -1 \end{bmatrix} \sin t \right) e^{4t}$$

$$\vec{X}_2 = \left(\begin{bmatrix} 0 \\ -1 \end{bmatrix} \cos t + \begin{bmatrix} 1 \\ 2 \end{bmatrix} \sin t \right) e^{4t}$$

$$\vec{X} = C_1 \left(\begin{bmatrix} 2 \\ 5 \end{bmatrix} \cos t - \begin{bmatrix} 1 \\ 0 \end{bmatrix} \sin t \right) e^{4t} + C_2 \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} \cos t + \begin{bmatrix} 2 \\ 5 \end{bmatrix} \sin t \right) e^{4t}$$

or

$$\vec{X} = C_1 \begin{bmatrix} 2 \cos t - \sin t \\ 5 \cos t \end{bmatrix} e^{4t} + C_2 \begin{bmatrix} \cos t + 2 \sin t \\ 5 \sin t \end{bmatrix} e^{4t}$$

$$\vec{X} = C_1 \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} \cos t - \begin{bmatrix} 0 \\ -1 \end{bmatrix} \sin t \right) e^{4t} + C_2 \left(\begin{bmatrix} 0 \\ -1 \end{bmatrix} \cos t + \begin{bmatrix} 1 \\ 2 \end{bmatrix} \sin t \right) e^{4t}$$

#2. Find the general solution of the system:

$$\vec{X}' = \begin{bmatrix} 4 & -5 \\ 5 & -4 \end{bmatrix} \vec{X} \quad \begin{vmatrix} 4-\lambda & -5 \\ 5 & -4-\lambda \end{vmatrix} = 0 \quad (4-\lambda)(-4-\lambda) + 25 = 0 \quad \lambda = 0 \pm 3i$$

$$\lambda^2 + 9 = 0$$

$\lambda = 0 + 3i$

$$\begin{vmatrix} 4-(0+3i) & -5 \\ 5 & -4-(0+3i) \end{vmatrix} \begin{vmatrix} 0 \\ 0 \end{vmatrix}$$

$$\begin{vmatrix} 4-3i & -5 \\ 5 & -4-3i \end{vmatrix} \begin{vmatrix} 0 \\ 0 \end{vmatrix}$$

$$(4-3i)k_1 - 5k_2 = 0$$

$$k_2 = \frac{4-3i}{5} k_1$$

$$(k_1, \frac{4-3i}{5} k_1) (5, 4-3i)$$

$$\begin{bmatrix} 5 \\ 4-3i \end{bmatrix} \vec{B}_1 = \begin{bmatrix} 5 \\ 4 \end{bmatrix} \vec{B}_2 = \begin{bmatrix} 0 \\ -3 \end{bmatrix}$$

$$\vec{X}_1 = \left(\begin{bmatrix} 5 \\ 4 \end{bmatrix} \cos 3t - \begin{bmatrix} 0 \\ -3 \end{bmatrix} \sin 3t \right) e^{0t}$$

$$\vec{X}_2 = \left(\begin{bmatrix} 0 \\ -3 \end{bmatrix} \cos 3t + \begin{bmatrix} 5 \\ 4 \end{bmatrix} \sin 3t \right) e^{0t}$$

$$\vec{X} = C_1 \left(\begin{bmatrix} 5 \\ 4 \end{bmatrix} \cos 3t - \begin{bmatrix} 0 \\ -3 \end{bmatrix} \sin 3t \right) + C_2 \left(\begin{bmatrix} 0 \\ -3 \end{bmatrix} \cos 3t + \begin{bmatrix} 5 \\ 4 \end{bmatrix} \sin 3t \right)$$

$$\vec{X} = C_1 \begin{bmatrix} 5 \cos 3t \\ 4 \cos 3t + 3 \sin 3t \end{bmatrix} + C_2 \begin{bmatrix} 5 \sin 3t \\ -3 \cos 3t + 4 \sin 3t \end{bmatrix}$$

-or-

$$5k_1 - (4+3i)k_2 = 0$$

$$k_1 = \frac{4+3i}{5} k_2$$

$$\left(\frac{4+3i}{5} k_2, k_2 \right) (4+3i, 5)$$

$$\begin{bmatrix} 4+3i \\ 5 \end{bmatrix} \vec{B}_1 = \begin{bmatrix} 4 \\ 5 \end{bmatrix} \vec{B}_2 = \begin{bmatrix} 3 \\ 0 \end{bmatrix}$$

$$\vec{X}_1 = \left(\begin{bmatrix} 4 \\ 5 \end{bmatrix} \cos 3t - \begin{bmatrix} 3 \\ 0 \end{bmatrix} \sin 3t \right) e^{0t}$$

$$\vec{X}_2 = \left(\begin{bmatrix} 3 \\ 0 \end{bmatrix} \cos 3t + \begin{bmatrix} 4 \\ 5 \end{bmatrix} \sin 3t \right) e^{0t}$$

$$\vec{X} = C_1 \left(\begin{bmatrix} 4 \\ 5 \end{bmatrix} \cos 3t - \begin{bmatrix} 3 \\ 0 \end{bmatrix} \sin 3t \right) + C_2 \left(\begin{bmatrix} 3 \\ 0 \end{bmatrix} \cos 3t + \begin{bmatrix} 4 \\ 5 \end{bmatrix} \sin 3t \right)$$

-or-

$$\vec{X} = C_1 \begin{bmatrix} 4 \cos 3t - 3 \sin 3t \\ 5 \cos 3t \end{bmatrix} + C_2 \begin{bmatrix} 3 \cos 3t + 4 \sin 3t \\ 5 \sin 3t \end{bmatrix}$$

↑
only this one is posted

#3. Find the general solution of the system:

$$\begin{aligned} \frac{dx}{dt} &= z \\ \frac{dy}{dt} &= -z \\ \frac{dz}{dt} &= y \end{aligned}$$

$$\vec{x}' = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix} \vec{x}$$

$$\begin{vmatrix} 0-\lambda & 0 & 1 \\ 0 & 0-\lambda & -1 \\ 0 & 1 & 0-\lambda \end{vmatrix} = 0$$

$$-\lambda(\lambda^2+1) = 0 \quad (\lambda^2 = -1)$$

$$\lambda = 0 \quad \lambda = 0 \pm i$$

$$(-\lambda)(\lambda^2+1) - 0(-) + 1(0-0) = 0$$

$$\lambda = 0$$

$$\begin{bmatrix} 0 & 0 & 1 & | & 0 \\ 0 & 0 & -1 & | & 0 \\ 0 & 1 & 0 & | & 0 \end{bmatrix}$$

ref

$$\begin{bmatrix} 0 & 1 & 1 & | & 0 \\ 0 & 0 & 1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

$$k_2 = 0, k_3 = 0$$

$$(k_1, 0, 0) \quad (1, 0, 0)$$

$$\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \text{ for } \lambda = 0$$

$$\vec{x}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} e^{0t}$$

$$\lambda = 0 + i$$

$$\begin{bmatrix} 0-(0+i) & 0 & 1 \\ 0 & 0-(0+i) & -1 \\ 0 & 1 & 0-(0+i) \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -i & 0 & 1 \\ 0 & -i & -1 \\ 0 & 1 & -i \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-ik_1 + k_3 = 0 \rightarrow k_3 = ik_1$$

$$-ik_2 - k_3 = 0 \rightarrow k_3 = -ik_2$$

$$k_2 - ik_3 = 0 \rightarrow k_2 = ik_3$$

$$(k_1, -k_1, ik_1) \quad k_2 = i(ik_1) = i^2 k_1 = -k_1$$

$$(1, -1, i)$$

$$\begin{bmatrix} 1 \\ -1 \\ i \end{bmatrix} \vec{B}_1 = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \vec{B}_2 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$\vec{x}_2 = \left(\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \cos t - \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \sin t \right) e^{0t}$$

$$\vec{x}_3 = \left(\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \cos t + \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \sin t \right) e^{0t}$$

$$\vec{x} = C_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} e^{0t} + C_2 \left(\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \cos t - \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \sin t \right) e^{0t} + C_3 \left(\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \cos t + \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \sin t \right) e^{0t}$$

$$\vec{x} = C_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + C_2 \left(\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \cos t - \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \sin t \right) + C_3 \left(\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \cos t + \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \sin t \right)$$

- or -

$$\vec{x} = C_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + C_2 \begin{bmatrix} \cos t \\ -\cos t \\ -\sin t \end{bmatrix} + C_3 \begin{bmatrix} \sin t \\ -\sin t \\ \cos t \end{bmatrix}$$

(there are many other correct answers)

#4. Find the general solution of the system:

$$\vec{X}' = \begin{bmatrix} 2 & 5 & 1 \\ -5 & -6 & 4 \\ 0 & 0 & 2 \end{bmatrix} \vec{X} \quad \begin{array}{l} \left| \begin{array}{ccc} 2-\lambda & 5 & 1 \\ -5 & -6-\lambda & 4 \\ 0 & 0 & 2-\lambda \end{array} \right| \\ (2-\lambda)[(-6-\lambda)(2-\lambda)-20] - 5[-5(2-\lambda)-20] + 1[0-20] \\ (2-\lambda)(-6-\lambda)(2-\lambda) + 25(2-\lambda) = 0 \\ (2-\lambda)(\lambda^2 + 4\lambda + 13) = 0 \quad \lambda = \frac{-4 \pm \sqrt{16-4(13)}}{2} \\ \lambda = 2 \quad \lambda = \frac{-4 \pm 6i}{2} = -2 \pm 3i \end{array}$$

$\lambda = 2$

$$\left[\begin{array}{ccc|c} 2-2 & 5 & 1 & 0 \\ -5 & -6-2 & 4 & 0 \\ 0 & 0 & 2-2 & 0 \end{array} \right]$$

$$\left[\begin{array}{ccc|c} 0 & 5 & 1 & 0 \\ -5 & -8 & 4 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

ref

$$\left[\begin{array}{ccc|c} 1 & 0 & -28/25 & 0 \\ 0 & 1 & 4/5 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_1 - \frac{28}{25}k_3 = 0 \rightarrow k_1 = \frac{28}{25}k_3$$

$$k_2 + \frac{1}{5}k_3 = 0 \rightarrow k_2 = -\frac{1}{5}k_3$$

$$\left(\frac{28}{25}k_3, -\frac{1}{5}k_3, k_3 \right)$$

$$(28, -5, 25) \begin{bmatrix} 28 \\ -5 \\ 25 \end{bmatrix}$$

$\lambda = 2$

$$\vec{X}_1 = \begin{bmatrix} 28 \\ -5 \\ 25 \end{bmatrix} e^{2t}$$

$\lambda = -2 + 3i$

$$\left[\begin{array}{ccc|c} 2-(-2+3i) & 5 & 1 & 0 \\ -5 & -6-(-2+3i) & 4 & 0 \\ 0 & 0 & 2-(-2+3i) & 0 \end{array} \right]$$

$$\left[\begin{array}{ccc|c} 4-3i & 5 & 1 & 0 \\ -5 & -4-3i & 4 & 0 \\ 0 & 0 & 4-3i & 0 \end{array} \right]$$

$$(4-3i)k_1 + 5k_2 + k_3 = 0$$

$$-5k_1 + (-4-3i)k_2 + 4k_3 = 0$$

$$(4-3i)k_3 = 0 \rightarrow k_3 = 0$$

$$(4-3i)k_1 + 5k_2 = 0 \rightarrow k_2 = -\frac{(4-3i)}{5}k_1$$

$$(k_1, -\frac{4-3i}{5}k_1, 0)$$

$$(5, -4+3i, 0) \begin{bmatrix} 5 \\ -4+3i \\ 0 \end{bmatrix} \vec{B}_1 = \begin{bmatrix} 5 \\ -4 \\ 0 \end{bmatrix} \vec{B}_2 = \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix}$$

$$\vec{X}_2 = \left(\begin{bmatrix} 5 \\ -4 \\ 0 \end{bmatrix} \cos 3t - \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} \sin 3t \right) e^{-2t}$$

$$\vec{X}_3 = \left(\begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} \cos 3t + \begin{bmatrix} 5 \\ -4 \\ 0 \end{bmatrix} \sin 3t \right) e^{-2t}$$

$$\vec{X} = C_1 \begin{bmatrix} 28 \\ -5 \\ 25 \end{bmatrix} e^{2t} + C_2 \left(\begin{bmatrix} 5 \\ -4 \\ 0 \end{bmatrix} \cos 3t - \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} \sin 3t \right) e^{-2t} + C_3 \left(\begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} \cos 3t + \begin{bmatrix} 5 \\ -4 \\ 0 \end{bmatrix} \sin 3t \right) e^{-2t}$$

$$\vec{X} = C_1 \begin{bmatrix} 28 \\ -5 \\ 25 \end{bmatrix} e^{2t} + C_2 \begin{bmatrix} 5 \cos 3t \\ -4 \cos 3t - 3 \sin 3t \\ 0 \end{bmatrix} e^{-2t} + C_3 \begin{bmatrix} 5 \sin 3t \\ 3 \cos 3t - 4 \sin 3t \\ 0 \end{bmatrix} e^{-2t}$$

also:

$$\vec{X} = C_1 \begin{bmatrix} 28 \\ -5 \\ 25 \end{bmatrix} e^{2t} + C_2 \begin{bmatrix} 4 \cos 3t - 3 \sin 3t \\ -5 \cos 3t \\ 0 \end{bmatrix} e^{-2t} + C_3 \begin{bmatrix} 4 \sin 3t + 3 \cos 3t \\ -5 \sin 3t \\ 0 \end{bmatrix} e^{-2t}$$

#5. Solve the initial-value problem:

$$\vec{X}' = \begin{bmatrix} 6 & -1 \\ 5 & 4 \end{bmatrix} \vec{X}, \quad \vec{X}(0) = \begin{bmatrix} -2 \\ 8 \end{bmatrix}$$

$$\begin{vmatrix} 6-\lambda & -1 \\ 5 & 4-\lambda \end{vmatrix} = 0 \quad (6-\lambda)(4-\lambda) + 5 = 0$$

$$\lambda^2 - 10\lambda + 29 = 0$$

$$\lambda = \frac{-10 \pm \sqrt{100 - 4(29)}}{2} = \frac{-10 \pm 4i}{2} = -5 \pm 2i$$

$$\lambda = 5 + 2i$$

$$\left[\begin{array}{cc|c} 6-(5+2i) & -1 & 0 \\ 5 & 4-(5+2i) & 0 \end{array} \right]$$

$$\left[\begin{array}{cc|c} 1-2i & -1 & 0 \\ 5 & -1+2i & 0 \end{array} \right]$$

$$(1-2i)k_1 - k_2 = 0 \rightarrow k_2 = (1-2i)k_1$$

$$(k_1, (1-2i)k_1) \quad \vec{B}_1 = \begin{bmatrix} 1 \\ 1-2i \end{bmatrix} \quad \vec{B}_2 = \begin{bmatrix} 0 \\ -2 \end{bmatrix}$$

$$(1, 1-2i)$$

$$\vec{X} = C_1 \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} \cos 2t - \begin{bmatrix} 0 \\ -2 \end{bmatrix} \sin 2t \right) e^{5t} + C_2 \left(\begin{bmatrix} 0 \\ -2 \end{bmatrix} \cos 2t + \begin{bmatrix} 1 \\ 1 \end{bmatrix} \sin 2t \right) e^{5t}$$

$$x = C_1 \cos 2t e^{5t} + C_2 \sin 2t e^{5t}$$

$$-2 = C_1(1)e^0 + C_2(0)e^0$$

$$-2 = C_1$$

$$y = C_1(\cos 2t + 2\sin 2t)e^{5t} + C_2(-2\cos 2t + \sin 2t)e^{5t}$$

$$8 = C_1(1+2(0))e^0 + C_2(-2(1)+0)e^0$$

$$8 = C_1 - 2C_2$$

$$8 = (-2) - 2C_2$$

$$10 = -2C_2$$

$$C_2 = -5$$

$$\vec{X} = -2 \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} \cos 2t - \begin{bmatrix} 0 \\ -2 \end{bmatrix} \sin 2t \right) e^{5t} - 5 \left(\begin{bmatrix} 0 \\ -2 \end{bmatrix} \cos 2t + \begin{bmatrix} 1 \\ 1 \end{bmatrix} \sin 2t \right) e^{5t}$$

or

$$\vec{X} = \begin{bmatrix} -2\cos 2t - 5\sin 2t \\ -2\cos 2t + 2\sin 2t + 10\cos 2t - 5\sin 2t \end{bmatrix} e^{5t}$$

$$\vec{X} = \begin{bmatrix} -2\cos 2t - 5\sin 2t \\ 8\cos 2t - 3\sin 2t \end{bmatrix} e^{5t}$$

8.3 day 1

#1. Use the method of undetermined coefficients to solve the system:

$$\frac{dx}{dt} = 2x + 3y - 7$$

$$\frac{dy}{dt} = -x - 2y + 5$$

$$\vec{x}' = \begin{bmatrix} 2 & 3 \\ -1 & -2 \end{bmatrix} \vec{x} + \begin{bmatrix} -7 \\ 5 \end{bmatrix}$$

$$\begin{vmatrix} 2-\lambda & 3 \\ -1 & -2-\lambda \end{vmatrix} = 0$$

$$(2-\lambda)(-2-\lambda) + 3 = 0$$

$$\lambda^2 - 1 = 0$$

$$\lambda = 1, \lambda = -1$$

$$\lambda = 1$$

$$\left[\begin{array}{cc|c} 2-1 & 3 & 0 \\ -1 & -2-1 & 0 \end{array} \right]$$

$$\left[\begin{array}{cc|c} 1 & 3 & 0 \\ -1 & -3 & 0 \end{array} \right]$$

ref

$$\left[\begin{array}{cc|c} 1 & 3 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

$$k_1 + 3k_2 = 0 \rightarrow k_1 = -3k_2$$

$$(-3k_2, k_2) \rightarrow (-3, 1) \begin{bmatrix} -3 \\ 1 \end{bmatrix}$$

$$\lambda = -1$$

$$\left[\begin{array}{cc|c} 2+1 & 3 & 0 \\ -1 & -2+1 & 0 \end{array} \right]$$

$$\left[\begin{array}{cc|c} 3 & 3 & 0 \\ -1 & -1 & 0 \end{array} \right]$$

ref

$$\left[\begin{array}{cc|c} 1 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

$$k_1 + k_2 = 0 \rightarrow k_1 = -k_2$$

$$(-k_2, k_2) \rightarrow (-1, 1) \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$\vec{x}_c = c_1 \begin{bmatrix} -3 \\ 1 \end{bmatrix} e^t + c_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{-t}$$

for $\begin{bmatrix} -7 \\ 5 \end{bmatrix}$, $\vec{x}_p = \begin{bmatrix} A \\ B \end{bmatrix}$ $\vec{x}' = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$$\begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 & 3 \\ -1 & -2 \end{bmatrix} \begin{bmatrix} A \\ B \end{bmatrix} + \begin{bmatrix} -7 \\ 5 \end{bmatrix}$$

$$2A + 3B - 7 = 0$$

$$-A - 2B + 5 = 0$$

$$\begin{cases} 2A + 3B = 7 \\ -A - 2B = -5 \end{cases}$$

$$\left[\begin{array}{cc|c} 2 & 3 & 7 \\ -1 & -2 & -5 \end{array} \right] \text{ref}$$

$$\left[\begin{array}{cc|c} 1 & 0 & -1 \\ 0 & 1 & 3 \end{array} \right] \begin{matrix} = A \\ = B \end{matrix}$$

$$\vec{x}_p = \begin{bmatrix} -1 \\ 3 \end{bmatrix}$$

$$\boxed{\vec{x} = c_1 \begin{bmatrix} -3 \\ 1 \end{bmatrix} e^t + c_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{-t} + \begin{bmatrix} -1 \\ 3 \end{bmatrix}}$$

#2. Use the method of undermined coefficients to solve the system:

$$\vec{X}' = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} \vec{X} + \begin{bmatrix} -2t^2 \\ t+5 \end{bmatrix}$$

$$\begin{vmatrix} 1-\lambda & 3 \\ 3 & 1-\lambda \end{vmatrix} = 0$$

$$\begin{aligned} (1-\lambda)(1-\lambda) - 9 &= 0 \\ \lambda^2 - 2\lambda - 8 &= 0 \\ (\lambda-4)(\lambda+2) &= 0 \\ \lambda &= 4, \lambda = -2 \end{aligned}$$

$\lambda = -2$

$$\begin{bmatrix} 1+2 & 3 & | & 0 \\ 3 & 1+2 & | & 0 \end{bmatrix}$$

$$\begin{bmatrix} 3 & 3 & | & 0 \\ 3 & 3 & | & 0 \end{bmatrix}$$

ref

$$\begin{bmatrix} 1 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 + k_2 = 0 \rightarrow k_1 = -k_2$$

$$(k_2, k_2) \rightarrow (-1, 1)$$

$$\begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$\lambda = 4$

$$\begin{bmatrix} 1-4 & 3 & | & 0 \\ 3 & 1-4 & | & 0 \end{bmatrix}$$

$$\begin{bmatrix} -3 & 3 & | & 0 \\ 3 & -3 & | & 0 \end{bmatrix}$$

ref

$$\begin{bmatrix} 1 & -1 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$$k_1 - k_2 = 0 \rightarrow k_1 = k_2$$

$$(k_2, k_2) \rightarrow (1, 1)$$

$$\begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\vec{X}_c = c_1 \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{-2t} + c_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{4t}$$

for $\begin{bmatrix} -2t^2 \\ t+5 \end{bmatrix}$ $\vec{X}_p = \begin{bmatrix} At^2+Bt+C \\ Dt^2+Et+F \end{bmatrix}$ $\vec{X}' = \begin{bmatrix} 2At+B \\ 2Dt+E \end{bmatrix}$

$$\begin{bmatrix} 2At+B \\ 2Dt+E \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} At^2+Bt+C \\ Dt^2+Et+F \end{bmatrix} + \begin{bmatrix} -2t^2 \\ t+5 \end{bmatrix}$$

$$\begin{cases} At^2+Bt+C + 3Dt^2+3Et+3F - 2t^2 = 2At+B \\ 3At^2+3Bt+3C + Dt^2+Et+F + t + 5 = 2Dt+E \\ (A+3D-2)t^2 + (B+3E)t + (C+3F) = (0)t^2 + (2A)t + (B) \\ (3A+D)t^2 + (3B+E+1)t + (3C+F+5) = (0)t^2 + (2D)t + (E) \end{cases}$$

$$\begin{cases} A+3D-2=0 \\ B+3E=2A \\ C+3F=B \\ 3A+D=0 \\ 3B+E+1=2D \\ 3C+F+5=E \end{cases} \quad \begin{cases} 1A+0B+0C+3D+0E+0F=2 \\ -2A+1B+0C+0D+3E+0F=0 \\ 0A-1B+1C+0D+0E+3F=0 \\ 3A+0B+0C+1D+0E+0F=0 \\ 0A+3B+0C-2D+1E+0F=-1 \\ 0A+0B+3C+0D-1E+1F=-5 \end{cases} \text{ref}$$

$$\begin{aligned} A &= -1/4 \\ B &= 1/4 \\ C &= -2 \\ D &= 3/4 \\ E &= -1/4 \\ F &= 3/4 \end{aligned}$$

$$\vec{X} = c_1 \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{-2t} + c_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{4t} + \begin{bmatrix} -1/4 t^2 + 1/4 t - 2 \\ 3/4 t^2 - 1/4 t + 3/4 \end{bmatrix}$$

#3. Use the method of undermined coefficients to solve the system:

$$\vec{X}' = \begin{bmatrix} 4 & 1/3 \\ 9 & 6 \end{bmatrix} \vec{X} + \begin{bmatrix} -3 \\ 10 \end{bmatrix} e^t \quad \left| \begin{array}{cc|c} 4-\lambda & 1/3 & 0 \\ 9 & 6-\lambda & 0 \end{array} \right| = 0 \quad \begin{aligned} (4-\lambda)(6-\lambda) - 3 &= 0 \\ \lambda^2 - 10\lambda + 21 &= 0 \\ (\lambda-3)(\lambda-7) &= 0 \\ \lambda=3, \lambda=7 \end{aligned}$$

$\lambda=3$

$$\left[\begin{array}{cc|c} 4-3 & 1/3 & 0 \\ 9 & 6-3 & 0 \end{array} \right]$$

$$\left[\begin{array}{cc|c} 1 & 1/3 & 0 \\ 9 & 3 & 0 \end{array} \right]$$

rref

$$\left[\begin{array}{cc|c} 1 & 1/3 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

$$k_1 + 1/3 k_2 \Rightarrow k_1 = -1/3 k_2$$

$$(-1/3 k_2, k_2) (-1, 3)$$

$$\begin{bmatrix} -1 \\ 3 \end{bmatrix}$$

$\lambda=7$

$$\left[\begin{array}{cc|c} 4-7 & 1/3 & 0 \\ 9 & 6-7 & 0 \end{array} \right]$$

$$\left[\begin{array}{cc|c} -3 & 1/3 & 0 \\ 9 & -1 & 0 \end{array} \right]$$

rref

$$\left[\begin{array}{cc|c} 1 & -1/9 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

$$k_1 - 1/9 k_2 = 0$$

$$k_1 = 1/9 k_2$$

$$(1/9 k_2, k_2) (1, 9) \begin{bmatrix} 1 \\ 9 \end{bmatrix}$$

$$\vec{X}_c = C_1 \begin{bmatrix} -1 \\ 3 \end{bmatrix} e^{3t} + C_2 \begin{bmatrix} 1 \\ 9 \end{bmatrix} e^{7t}$$

for $\vec{X}_p = \begin{bmatrix} A e^t \\ B e^t \end{bmatrix} \quad X' = \begin{bmatrix} A e^t \\ B e^t \end{bmatrix}$

$$\begin{bmatrix} A e^t \\ B e^t \end{bmatrix} = \begin{bmatrix} 4 & 1/3 \\ 9 & 6 \end{bmatrix} \begin{bmatrix} A e^t \\ B e^t \end{bmatrix} + \begin{bmatrix} -3 e^t \\ 10 e^t \end{bmatrix}$$

$$\begin{cases} 4A e^t + 1/3 B e^t - 3 e^t = A e^t \\ 9A e^t + 6B e^t + 10 e^t = B e^t \end{cases}$$

$$\begin{cases} (4A + 1/3 B - 3) e^t = (A) e^t \\ (9A + 6B + 10) e^t = (B) e^t \end{cases}$$

$$\begin{cases} 4A + 1/3 B - 3 = A \\ 9A + 6B + 10 = B \end{cases}$$

$$\left[\begin{array}{c} 3A + 1/3 B = 3 \\ 9A + 5B = -10 \end{array} \right] \text{rref}$$

$$\begin{aligned} A &= 55/36 \\ B &= -19/4 \end{aligned}$$

$$\vec{X}_p = \begin{bmatrix} 55/36 e^t \\ -19/4 e^t \end{bmatrix}$$

$$\boxed{\vec{X} = C_1 \begin{bmatrix} -1 \\ 3 \end{bmatrix} e^{3t} + C_2 \begin{bmatrix} 1 \\ 9 \end{bmatrix} e^{7t} + \begin{bmatrix} 55/36 \\ -19/4 \end{bmatrix} e^t}$$

#4. Use the method of undermined coefficients to solve the system:

$$\vec{X}' = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 2 & 3 \\ 0 & 0 & 5 \end{bmatrix} \vec{X} + \begin{bmatrix} 1 \\ -1 \\ 2 \end{bmatrix} e^{4t}$$

$$(1-\lambda)[(2-\lambda)(5-\lambda) - 0] - 0(-\lambda) + 0(-\lambda) = 0$$

$$(1-\lambda)(2-\lambda)(5-\lambda) = 0$$

$\lambda = 1, \lambda = 2, \lambda = 5$

$\lambda = 1$

$$\begin{bmatrix} 1-1 & 1 & 1 & | & 0 \\ 0 & 2-1 & 3 & | & 0 \\ 0 & 0 & 5-1 & | & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & 1 & | & 0 \\ 0 & 1 & 3 & | & 0 \\ 0 & 0 & 4 & | & 0 \end{bmatrix}$$

$\lambda = 2$

$$\begin{bmatrix} 1-2 & 1 & 1 & | & 0 \\ 0 & 2-2 & 3 & | & 0 \\ 0 & 0 & 5-2 & | & 0 \end{bmatrix}$$

$$\begin{bmatrix} -1 & 1 & 1 & | & 0 \\ 0 & 0 & 3 & | & 0 \\ 0 & 0 & 3 & | & 0 \end{bmatrix}$$

$\lambda = 5$

$$\begin{bmatrix} 1-5 & 1 & 1 & | & 0 \\ 0 & 2-5 & 3 & | & 0 \\ 0 & 0 & 5-5 & | & 0 \end{bmatrix}$$

$$\begin{bmatrix} -4 & 1 & 1 & | & 0 \\ 0 & -3 & 3 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

ref

$$\begin{bmatrix} 0 & 1 & 0 & | & 0 \\ 0 & 0 & 1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

ref

$$\begin{bmatrix} 1 & -1 & 0 & | & 0 \\ 0 & 0 & 1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

ref

$$\begin{bmatrix} 1 & 0 & -1/2 & | & 0 \\ 0 & 1 & -1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

$k_2 = 0, k_3 = 0$

$(k_1, 0, 0)$

$(1, 0, 0)$

$k_1 - k_2 = 0 \rightarrow k_1 = k_2$

$k_3 = 0$

$(k_2, k_2, 0)$

$(1, 1, 0)$

$k_1 - 1/2 k_3 = 0 \rightarrow k_1 = 1/2 k_3$

$k_2 - k_3 = 0 \rightarrow k_2 = k_3$

$(1/2 k_3, k_3, k_3)$

$(1, 2, 2)$

$$\vec{X}_c = C_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} e^t + C_2 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} e^{2t} + C_3 \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} e^{5t}$$

for $\begin{bmatrix} e^{4t} \\ -e^{4t} \\ 2e^{4t} \end{bmatrix} \vec{X}_p = \begin{bmatrix} A e^{4t} \\ B e^{4t} \\ C e^{4t} \end{bmatrix} \vec{X} = \begin{bmatrix} 4A e^{4t} \\ 4B e^{4t} \\ 4C e^{4t} \end{bmatrix}$

$$\begin{bmatrix} 4A e^{4t} \\ 4B e^{4t} \\ 4C e^{4t} \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 2 & 3 \\ 0 & 0 & 5 \end{bmatrix} \begin{bmatrix} A e^{4t} \\ B e^{4t} \\ C e^{4t} \end{bmatrix} + \begin{bmatrix} e^{4t} \\ -e^{4t} \\ 2e^{4t} \end{bmatrix}$$

$A e^{4t} + B e^{4t} + C e^{4t} + e^{4t} = 4A e^{4t}$

$2B e^{4t} + 3C e^{4t} - e^{4t} = 4B e^{4t}$

$5C e^{4t} + 2e^{4t} = 4C e^{4t}$

ref

$$\begin{cases} A+B+C+1=4A \\ 2B+3C-1=4B \\ 5C+2=4C \end{cases} \begin{cases} -3A+1B+1C=-1 \\ 0A-2B+3C=1 \\ 0A+0B+C=-2 \end{cases}$$

$A = -3/2$

$B = -7/2$

$C = -2$

$$\vec{X} = C_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} e^t + C_2 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} e^{2t} + C_3 \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} e^{5t} + \begin{bmatrix} -3/2 \\ -7/2 \\ -2 \end{bmatrix} e^{4t}$$

#5. Use the method of undetermined coefficients to solve the initial-value problem:

$$\vec{X}' = \begin{bmatrix} -1 & -2 \\ 3 & 4 \end{bmatrix} \vec{X} + \begin{bmatrix} 3 \\ 3 \end{bmatrix}$$

$$\vec{X}(0) = \begin{bmatrix} -4 \\ 5 \end{bmatrix}$$

$$\begin{vmatrix} -1-\lambda & -2 \\ 3 & 4-\lambda \end{vmatrix} = 0$$

$$\begin{aligned} (-1-\lambda)(4-\lambda) + 6 &= 0 \\ \lambda^2 - 3\lambda + 2 &= 0 \\ (\lambda-1)(\lambda-2) &= 0 \\ \lambda &= 1, \lambda = 2 \end{aligned}$$

$\lambda = 1$

$\lambda = 2$

$$\left[\begin{array}{cc|c} -1-1 & -2 & 0 \\ 3 & 4-1 & 0 \end{array} \right]$$

$$\left[\begin{array}{cc|c} -1-2 & -2 & 0 \\ 3 & 4-2 & 0 \end{array} \right]$$

$$\left[\begin{array}{cc|c} -2 & -2 & 0 \\ 3 & 3 & 0 \end{array} \right]$$

$$\left[\begin{array}{cc|c} -3 & -2 & 0 \\ 3 & 2 & 0 \end{array} \right]$$

$$\vec{X}_c = C_1 \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^t + C_2 \begin{bmatrix} -2 \\ 3 \end{bmatrix} e^{2t}$$

ref

$$\left[\begin{array}{cc|c} 1 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

$k_1 + k_2 = 0 \rightarrow k_1 = -k_2$

$(-k_2, k_2) \begin{bmatrix} -1 \\ 1 \end{bmatrix}$

$(-1, 1)$

ref

$$\left[\begin{array}{cc|c} 1 & 2/3 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

$k_1 + 2/3 k_2 = 0, k_1 = -2/3 k_2$

$(-2/3 k_2, k_2) \begin{bmatrix} -2 \\ 3 \end{bmatrix}$

$(-2, 3)$

for $\begin{bmatrix} 3 \\ 3 \end{bmatrix}$ $\vec{X}_p = \begin{bmatrix} A \\ B \end{bmatrix}$ $\vec{X}' = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$$\begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} -1 & -2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} A \\ B \end{bmatrix} + \begin{bmatrix} 3 \\ 3 \end{bmatrix} \begin{cases} -A - 2B + 3 = 0 \\ 3A + 4B + 3 = 0 \end{cases}$$

ref $\begin{bmatrix} -A - 2B = -3 \\ 3A + 4B = -3 \end{bmatrix}$ $A = -9, B = 6$ $\vec{X}_p = \begin{bmatrix} -9 \\ 6 \end{bmatrix}$

$$\vec{X} = C_1 \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^t + C_2 \begin{bmatrix} -2 \\ 3 \end{bmatrix} e^{2t} + \begin{bmatrix} -9 \\ 6 \end{bmatrix} \quad \text{now } \vec{X}(0) = \begin{bmatrix} -4 \\ 5 \end{bmatrix}$$

$$\begin{aligned} x &= -C_1 e^t - 2C_2 e^{2t} - 9 \\ -4 &= -C_1(1) - 2C_2(1) - 9 \\ -C_1 - 2C_2 &= 5 \end{aligned}$$

$$\begin{aligned} y &= C_1 e^t + 3C_2 e^{2t} + 6 \\ 5 &= C_1(1) + 3C_2(1) + 6 \\ C_1 + 3C_2 &= -1 \end{aligned}$$

$$\left[\begin{array}{cc|c} -1 & -2 & 5 \\ 1 & 3 & -1 \end{array} \right] \text{ref} \left[\begin{array}{cc|c} 1 & 1 & -13 \\ 0 & 1 & 4 \end{array} \right] \begin{matrix} A_1 \\ C_2 \end{matrix}$$

$$\vec{X} = -13 \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^t + 4 \begin{bmatrix} -2 \\ 3 \end{bmatrix} e^{2t} + \begin{bmatrix} -9 \\ 6 \end{bmatrix}$$

or

$$\vec{X} = \begin{bmatrix} 13e^t - 8e^{2t} - 9 \\ -13e^t + 12e^{2t} + 6 \end{bmatrix}$$

8.3 day 2

#1. Use variation of parameters to solve the system:

$$\vec{X}' = \begin{bmatrix} 0 & 2 \\ -1 & 3 \end{bmatrix} \vec{X} + \begin{bmatrix} 1 \\ -1 \end{bmatrix} e^t \quad \left| \begin{array}{cc|c} 0 & 2 & z \\ -1 & 3-\lambda & 0 \end{array} \right| = 0 \quad \begin{array}{l} -\lambda(3-\lambda) + 2 = 0 \\ \lambda^2 - 3\lambda + 2 = 0 \end{array} \quad \begin{array}{l} (\lambda-1)(\lambda-2) = 0 \\ \lambda = 1 \quad \lambda = 2 \end{array}$$

$\lambda = 1$

$$\begin{bmatrix} 0 & 2 & | & 0 \\ -1 & 2 & | & 0 \end{bmatrix} \xrightarrow{\text{row 2} \leftrightarrow \text{row 1}} \begin{bmatrix} -1 & 2 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \quad \begin{bmatrix} z_1 \\ z_2 \end{bmatrix}$$

$-k_1 + 2k_2 = 0 \Rightarrow k_1 = 2k_2 \quad (2k_2, k_2)$
 $(2, 1)$

$\lambda = 2$

$$\begin{bmatrix} 0 & 2 & | & 0 \\ -1 & 1 & | & 0 \end{bmatrix} \xrightarrow{\text{row 2} \leftrightarrow \text{row 1}} \begin{bmatrix} -1 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \quad \begin{bmatrix} k_1 \\ k_2 \end{bmatrix}$$

$k_1 - k_2 = 0, k_1 = k_2 \quad (1, 1) \quad [1]$

$$X_c = c_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^t + c_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{2t}$$

$$\vec{\Phi} = \begin{bmatrix} 2e^t & e^{2t} \\ e^t & e^{2t} \end{bmatrix} \quad \left| \begin{array}{cc|c} 2e^t & e^{2t} & 2e^{3t} - e^{3t} = e^{3t} \\ e^t & e^{2t} & 0 \end{array} \right| = 2e^{3t} - e^{3t} = e^{3t}$$

$$\vec{\Phi}^{-1} = \frac{1}{e^{3t}} \begin{bmatrix} e^{2t} & -e^{2t} \\ -e^t & 2e^t \end{bmatrix} = \begin{bmatrix} e^{-t} & -e^{-t} \\ -e^{-2t} & 2e^{-2t} \end{bmatrix}$$

$$\vec{X}_p = \vec{\Phi} \int \vec{\Phi}^{-1} F dt = \begin{bmatrix} 2e^t & e^{2t} \\ e^t & e^{2t} \end{bmatrix} \int \begin{bmatrix} e^{-t} & -e^{-t} \\ -e^{-2t} & 2e^{-2t} \end{bmatrix} \begin{bmatrix} e^t \\ -e^t \end{bmatrix} dt$$

$$\int \begin{bmatrix} 1+1 \\ -e^{-t} - 2e^t \end{bmatrix} dt$$

$$\int \begin{bmatrix} 2 \\ -3e^{-t} \end{bmatrix} dt$$

$$\vec{X}_p = \begin{bmatrix} 2e^t & e^{2t} \\ e^t & e^{2t} \end{bmatrix} \begin{bmatrix} 2t \\ 3e^{-t} \end{bmatrix} = \begin{bmatrix} 4te^t + 3e^t \\ 2te^t + 3e^t \end{bmatrix}$$

$$\vec{X} = c_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^t + c_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{2t} + \begin{bmatrix} 4 \\ 2 \end{bmatrix} te^t + \begin{bmatrix} 3 \\ 3 \end{bmatrix} e^t$$

#2. Use variation of parameters to solve the system:

$$\vec{X}' = \begin{bmatrix} 1 & 8 \\ 1 & -1 \end{bmatrix} \vec{X} + \begin{bmatrix} 12 \\ 12 \end{bmatrix}, \quad \begin{vmatrix} 1-\lambda & 8 \\ 1 & -1-\lambda \end{vmatrix} = 0 \quad (1-\lambda)(-1-\lambda)-8=0$$

$$\lambda^2 - 9 = 0 \quad (\lambda-3)(\lambda+3) \Rightarrow \lambda = 3, \lambda = -3$$

$\lambda = 3$

$$\begin{bmatrix} 1-3 & 8 & | & 0 \\ 1 & -1-3 & | & 0 \end{bmatrix} \rightarrow \begin{bmatrix} -2 & 8 & | & 0 \\ 1 & -4 & | & 0 \end{bmatrix}$$

row 1 \Rightarrow $k_1 - 4k_2 = 0 \Rightarrow k_1 = 4k_2$

$(4k_2, k_2) \Rightarrow (4, 1) \Rightarrow \begin{bmatrix} 4 \\ 1 \end{bmatrix}$

$\lambda = -3$

$$\begin{bmatrix} 1+3 & 8 & | & 0 \\ 1 & -1+3 & | & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 4 & 8 & | & 0 \\ 1 & 2 & | & 0 \end{bmatrix}$$

row 1 \Rightarrow $k_1 + 2k_2 = 0 \Rightarrow k_1 = -2k_2$

$(-2k_2, k_2) \Rightarrow (-2, 1) \Rightarrow \begin{bmatrix} -2 \\ 1 \end{bmatrix}$

$$\vec{X}_c = C_1 \begin{bmatrix} 4 \\ 1 \end{bmatrix} e^{3t} + C_2 \begin{bmatrix} -2 \\ 1 \end{bmatrix} e^{-3t}$$

$\int t e^{-3t} dt \quad u=t \quad dv=e^{-3t}$
 $du=dt \quad v=-\frac{1}{3}e^{-3t}$
 $-\frac{1}{3}t e^{-3t} + \frac{1}{3} \int e^{-3t} dt$
 $-\frac{1}{3}t e^{-3t} - \frac{1}{9} e^{-3t}$

$\int t e^{3t} dt \quad u=t \quad dv=e^{3t}$
 $du=dt \quad v=\frac{1}{3}e^{3t}$
 $\frac{1}{3}t e^{3t} - \frac{1}{3} \int e^{3t} dt$
 $\frac{1}{3}t e^{3t} - \frac{1}{9} e^{3t}$

$$\Phi = \begin{bmatrix} 4e^{3t} & -2e^{-3t} \\ e^{3t} & e^{-3t} \end{bmatrix} \quad \begin{vmatrix} 4e^{3t} & -2e^{-3t} \\ e^{3t} & e^{-3t} \end{vmatrix} = 4 + 2 = 6$$

$$\Phi^{-1} = \frac{1}{6} \begin{bmatrix} e^{-3t} & 2e^{-3t} \\ -e^{3t} & 4e^{3t} \end{bmatrix} = \begin{bmatrix} \frac{1}{6}e^{-3t} & \frac{1}{3}e^{-3t} \\ -\frac{1}{6}e^{3t} & \frac{2}{3}e^{3t} \end{bmatrix}$$

$$\vec{X}_p = \Phi \int \Phi^{-1} F dt = \begin{bmatrix} 4e^{3t} & -2e^{-3t} \\ e^{3t} & e^{-3t} \end{bmatrix} \int \begin{bmatrix} \frac{1}{6}e^{-3t} & \frac{1}{3}e^{-3t} \\ -\frac{1}{6}e^{3t} & \frac{2}{3}e^{3t} \end{bmatrix} \begin{bmatrix} 12t \\ 12t \end{bmatrix} dt$$

$$\int \begin{bmatrix} 2te^{-3t} + 4te^{-3t} \\ -2te^{3t} + 8te^{3t} \end{bmatrix} dt$$

$$\begin{bmatrix} -\frac{2}{3}te^{-3t} - \frac{2}{9}e^{-3t} - \frac{4}{3}te^{-3t} - \frac{4}{9}e^{-3t} \\ -\frac{2}{3}te^{3t} + \frac{2}{9}e^{3t} + \frac{8}{3}te^{3t} - \frac{8}{9}e^{3t} \end{bmatrix}$$

$$\vec{X}_p = \begin{bmatrix} 4e^{3t} & -2e^{-3t} \\ e^{3t} & e^{-3t} \end{bmatrix} \begin{bmatrix} -2te^{-3t} - \frac{2}{3}e^{-3t} \\ 2te^{3t} - \frac{2}{3}e^{3t} \end{bmatrix}$$

$$\vec{X}_p = \begin{bmatrix} -8t - \frac{2}{3} - 4t + \frac{4}{3} \\ -2t - \frac{2}{3} + 2t - \frac{2}{3} \end{bmatrix} = \begin{bmatrix} -12t - \frac{4}{3} \\ -\frac{4}{3} \end{bmatrix}$$

$$\vec{X} = C_1 \begin{bmatrix} 4 \\ 1 \end{bmatrix} e^{3t} + C_2 \begin{bmatrix} -2 \\ 1 \end{bmatrix} e^{-3t} + \begin{bmatrix} -12 \\ 0 \end{bmatrix} t + \begin{bmatrix} -\frac{4}{3} \\ -\frac{4}{3} \end{bmatrix}$$

#3. Use variation of parameters to solve the system:

$$\vec{X}' = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \vec{X} + \begin{bmatrix} \sec t \\ 0 \end{bmatrix} \quad \begin{vmatrix} 0-\lambda & -1 \\ 1 & 0-\lambda \end{vmatrix} = 0 \quad \begin{aligned} (-\lambda)(-\lambda) + 1 &= 0 \\ \lambda^2 + 1 &= 0 \end{aligned} \quad \lambda = 0 \pm i$$

$$\lambda = 0 + i \quad \vec{B}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \vec{B}_2 = \begin{bmatrix} 0 \\ -1 \end{bmatrix}$$

$$\begin{bmatrix} -i & -1 & | & 0 \\ 1 & -i & | & 0 \end{bmatrix} \quad \begin{bmatrix} 1 \\ -i \end{bmatrix}$$

$$-i k_1 - k_2 = 0$$

$$k_2 = -i k_1 \quad (k_1, -i k_1)$$

$$\vec{X}_c = C_1 \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} \cos t - \begin{bmatrix} 0 \\ -1 \end{bmatrix} \sin t \right) e^{0t} + C_2 \left(\begin{bmatrix} 0 \\ -1 \end{bmatrix} \cos t + \begin{bmatrix} 1 \\ 0 \end{bmatrix} \sin t \right) e^{0t}$$

$$\Phi = \begin{bmatrix} \cos t & \sin t \\ \sin t & -\cos t \end{bmatrix} \quad \begin{vmatrix} \cos t & \sin t \\ \sin t & -\cos t \end{vmatrix} = -\cos^2 t - \sin^2 t = -1$$

$$\Phi^{-1} = \frac{1}{-1} \begin{bmatrix} -\cos t & -\sin t \\ -\sin t & \cos t \end{bmatrix} = \begin{bmatrix} \cos t & \sin t \\ \sin t & -\cos t \end{bmatrix}$$

$$\vec{X}_p = \Phi \int \Phi^{-1} F dt = \begin{bmatrix} \cos t & \sin t \\ \sin t & -\cos t \end{bmatrix} \int \begin{bmatrix} \cos t & \sin t \\ \sin t & -\cos t \end{bmatrix} \begin{bmatrix} \sec t \\ 0 \end{bmatrix} dt$$

$$\int \begin{bmatrix} \cos t \sec t \\ \sin t \sec t \end{bmatrix} dt$$

$$\int \cos t \sec t dt$$

$$\int 1 dt = t$$

$$\int \sin t \sec t dt$$

$$\int \frac{\sin t}{\cos t} dt \quad u = \cos t \quad du = -\sin t dt$$

$$-\int \frac{1}{u} du = -\ln|\cos t|$$

$$\begin{bmatrix} \cos t & \sin t \\ \sin t & -\cos t \end{bmatrix} \begin{bmatrix} t \\ -\ln|\cos t| \end{bmatrix}$$

$$\vec{X}_p = \begin{bmatrix} \cos t - \sin t \ln|\cos t| \\ \sin t + \cos t \ln|\cos t| \end{bmatrix}$$

$$\vec{X} = C_1 \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} \cos t - \begin{bmatrix} 0 \\ -1 \end{bmatrix} \sin t \right) + C_2 \left(\begin{bmatrix} 0 \\ -1 \end{bmatrix} \cos t + \begin{bmatrix} 1 \\ 0 \end{bmatrix} \sin t \right) + \begin{bmatrix} \cos t - \sin t \ln|\cos t| \\ \sin t + \cos t \ln|\cos t| \end{bmatrix}$$

#4. Use variation of parameters to solve the system:

$$\lambda = 2 \pm \frac{\sqrt{4 - 4(2)}}{2} = \frac{2 \pm 2i}{2} = 1 \pm i$$

$$\vec{X}' = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \vec{X} + \begin{bmatrix} \cos t \\ \sin t \end{bmatrix} e^t \quad \left| \begin{array}{c} 1-\lambda & -1 \\ 1 & 1-\lambda \end{array} \right| = 0 \quad \begin{array}{l} (1-\lambda)(1-\lambda) + 1 = 0 \\ \lambda^2 - 2\lambda + 2 = 0 \end{array}$$

$$\lambda = 1 + i$$

$$\vec{B}_1 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad \vec{B}_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$\left[\begin{array}{cc|c} 1-(1+i) & -1 & 0 \\ 1 & 1-(1+i) & 0 \end{array} \right]$$

$$\vec{X}_c = C_1 \left(\begin{bmatrix} 0 \\ 1 \end{bmatrix} \cos t - \begin{bmatrix} 1 \\ 0 \end{bmatrix} \sin t \right) e^t + C_2 \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} \cos t + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \sin t \right) e^t$$

$$\left[\begin{array}{cc|c} -i & -1 & 0 \\ 1 & -i & 0 \end{array} \right] \quad \begin{array}{l} k_1 - ik_2 = 0 \\ k_1 = ik_2 \\ (ik_2, k_2) \end{array}$$

$$\vec{X}_c = C_1 \begin{bmatrix} -e^t \sin t \\ e^t \cos t \end{bmatrix} + C_2 \begin{bmatrix} e^t \cos t \\ e^t \sin t \end{bmatrix}$$

$$\Phi = \begin{bmatrix} -e^t \sin t & e^t \cos t \\ e^t \cos t & e^t \sin t \end{bmatrix} \quad \left| \begin{array}{cc} -e^t \sin t & e^t \cos t \\ e^t \cos t & e^t \sin t \end{array} \right| = -e^{2t} \sin^2 t - e^{2t} \cos^2 t = -e^{2t} (\sin^2 t + \cos^2 t) = -e^{2t}$$

$$\Phi^{-1} = \frac{1}{-e^{2t}} \begin{bmatrix} e^t \sin t & -e^t \cos t \\ -e^t \cos t & -e^t \sin t \end{bmatrix} = \begin{bmatrix} -e^{-t} \sin t & e^{-t} \cos t \\ e^{-t} \cos t & -e^{-t} \sin t \end{bmatrix}$$

$$\vec{X}_p = \Phi \int \Phi^{-1} F dt = \begin{bmatrix} -e^{-t} \sin t & e^{-t} \cos t \\ e^{-t} \cos t & -e^{-t} \sin t \end{bmatrix} \int \begin{bmatrix} -e^{-t} \sin t & e^{-t} \cos t \\ e^{-t} \cos t & -e^{-t} \sin t \end{bmatrix} \begin{bmatrix} e^t \cos t \\ e^t \sin t \end{bmatrix} dt$$

$$\int \begin{bmatrix} -\sin t \cos t + \sin t \cos t \\ \cos^2 t + \sin^2 t \end{bmatrix} dt$$

$$\int \begin{bmatrix} 0 \\ 1 \end{bmatrix} dt$$

$$\vec{X}_p = \begin{bmatrix} -e^{-t} \sin t & e^{-t} \cos t \\ e^{-t} \cos t & -e^{-t} \sin t \end{bmatrix} \begin{bmatrix} 0 \\ t \end{bmatrix}$$

$$\vec{X}_p = \begin{bmatrix} t e^t \cos t \\ t e^t \sin t \end{bmatrix}$$

$$\vec{X} = C_1 \begin{bmatrix} -e^t \sin t \\ e^t \cos t \end{bmatrix} + C_2 \begin{bmatrix} e^t \cos t \\ e^t \sin t \end{bmatrix} + \begin{bmatrix} t e^t \cos t \\ t e^t \sin t \end{bmatrix}$$

-or-

$$\vec{X} = C_1 \begin{bmatrix} -\sin t \\ \cos t \end{bmatrix} e^t + C_2 \begin{bmatrix} \cos t \\ \sin t \end{bmatrix} e^t + \begin{bmatrix} \cos t \\ \sin t \end{bmatrix} t e^t$$

8.3 day 3

#1. Solve the initial-value problem:

$$\vec{X}' = \begin{bmatrix} 3 & -1 \\ -1 & 3 \end{bmatrix} \vec{X} + \begin{bmatrix} 4e^{2t} \\ 4e^{4t} \end{bmatrix}, \quad \vec{X}(0) = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{vmatrix} 3-\lambda & -1 \\ -1 & 3-\lambda \end{vmatrix} = 0 \quad (3-\lambda)(3-\lambda) - 1 = 0 \quad (\lambda-2)(\lambda-4) = 0$$

$$\lambda^2 - 6\lambda + 8 = 0 \quad \lambda = 2, \lambda = 4$$

$$\lambda = 4 \quad \lambda = 2$$

$$\begin{bmatrix} 3-4 & -1 & | & 0 \\ -1 & 3-4 & | & 0 \end{bmatrix} \begin{bmatrix} -1 & -1 & | & 0 \\ -1 & -1 & | & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \quad k_1 + k_2 = 0 \quad k_1 = -k_2 \quad \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 3-2 & -1 & | & 0 \\ -1 & 3-2 & | & 0 \end{bmatrix} \begin{bmatrix} -1 & -1 & | & 0 \\ -1 & 1 & | & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \quad k_1 - k_2 = 0 \quad k_1 = k_2 \quad \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\vec{X}_c = C_1 \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{4t} + C_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{2t}$$

$$\Phi = \begin{bmatrix} -e^{4t} & e^{2t} \\ e^{4t} & e^{2t} \end{bmatrix} \quad \begin{bmatrix} -e^{4t} & e^{2t} \\ e^{4t} & e^{2t} \end{bmatrix} = -e^{6t} - e^{6t} = -2e^{6t}$$

$$\Phi^{-1} = \frac{1}{-2e^{6t}} \begin{bmatrix} e^{2t} & -e^{2t} \\ -e^{4t} & -e^{4t} \end{bmatrix} = \begin{bmatrix} -1/2 e^{-4t} & 1/2 e^{-4t} \\ 1/2 e^{-2t} & 1/2 e^{-2t} \end{bmatrix}$$

$$\vec{X}_p = \Phi \int \Phi^{-1} F dt = \begin{bmatrix} -e^{4t} & e^{2t} \\ e^{4t} & e^{2t} \end{bmatrix} \int \begin{bmatrix} -1/2 e^{-4t} & 1/2 e^{-4t} \\ 1/2 e^{-2t} & 1/2 e^{-2t} \end{bmatrix} \begin{bmatrix} 4e^{2t} \\ 4e^{4t} \end{bmatrix} dt$$

$$\int \begin{bmatrix} -2e^{-2t} + 2 \\ 2 + 2e^{2t} \end{bmatrix} dt$$

$$\vec{X}_p = \begin{bmatrix} -e^{4t} & e^{2t} \\ e^{4t} & e^{2t} \end{bmatrix} \begin{bmatrix} e^{-2t} + 2t \\ 2t + e^{2t} \end{bmatrix}$$

$$\vec{X}_p = \begin{bmatrix} -e^{2t} - 2te^{4t} + 2te^{2t} + e^{4t} \\ e^{2t} + 2te^{4t} + 2te^{2t} + e^{4t} \end{bmatrix}$$

$$\vec{X} = C_1 \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{4t} + C_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{2t} + \begin{bmatrix} -e^{2t} - 2te^{4t} + 2te^{2t} + e^{4t} \\ e^{2t} + 2te^{4t} + 2te^{2t} + e^{4t} \end{bmatrix}$$

now, use $\vec{X}(0) = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

$$x = -C_1 e^{4t} + C_2 e^{2t} - e^{2t} - 2te^{4t} + 2te^{2t} + e^{4t}$$

$$1 = -C_1(1) + C_2(1) - (1) - 2(0)(1) + 2(0)(1) + (1)$$

$$1 = -C_1 + C_2$$

$$\begin{cases} -C_1 + C_2 = 1 \\ C_1 + C_2 = -1 \end{cases}$$

$$2C_2 = 0 \quad C_2 = 0$$

$$y = C_1 e^{4t} + C_2 e^{2t} + e^{2t} + 2te^{4t} + 2te^{2t} + e^{4t}$$

$$1 = C_1(1) + C_2(1) + (1) + 2(0)(1) + 2(0)(1) + (1)$$

$$1 = C_1 + C_2 + 2$$

$$C_1 + C_2 = -1, \quad C_1 = -1$$

$$\vec{X} = (-1) \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{4t} + (0) \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{2t} + \begin{bmatrix} -e^{2t} - 2te^{4t} + 2te^{2t} + e^{4t} \\ e^{2t} + 2te^{4t} + 2te^{2t} + e^{4t} \end{bmatrix}$$

$$\vec{X} = \begin{bmatrix} 1 \\ -1 \end{bmatrix} e^{4t} + \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{2t} + \begin{bmatrix} -2 \\ 2 \end{bmatrix} te^{4t} + \begin{bmatrix} 2 \\ 2 \end{bmatrix} te^{2t} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{4t}$$

$$= \begin{bmatrix} 2 \\ 0 \end{bmatrix} e^{4t} + \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{2t} + \begin{bmatrix} -2 \\ 2 \end{bmatrix} te^{4t} + \begin{bmatrix} 2 \\ 2 \end{bmatrix} te^{2t}$$

8.3 day 4

#1. Rewrite the following 3rd-order differential equation as a system of 3 1st-order differential equations (and also write the initial conditions in matrix form):

$$y''' - 2y'' + 3y' = 9 + e^x$$

$$y(0) = 3, \quad y'(0) = 0, \quad y''(0) = -2$$

(do not solve the system)

$$\begin{cases} y' = 0y + 1y' + 0y'' + 0 \\ y'' = 0y + 0y' + 1y'' + 0 \\ y''' = 0y - 3y' + 2y'' + 9 + e^x \end{cases}$$

$$\vec{x}' = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & -3 & 2 \end{bmatrix} \vec{x} + \begin{bmatrix} 0 \\ 0 \\ 9 + e^x \end{bmatrix}$$

where $\vec{x} = \begin{bmatrix} y \\ y' \\ y'' \end{bmatrix}$

$$\text{w/ } \vec{x}(0) = \begin{bmatrix} 3 \\ 0 \\ -2 \end{bmatrix}$$