

DiffEq - Ch 8 - Extra Practice

8.1

#1b. Write the linear system in matrix form:

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

$$\frac{dy}{dt} = 5x$$

$$\vec{x}' = \begin{bmatrix} 4 & -7 \\ 5 & 0 \end{bmatrix} \vec{x}$$

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

#2b. Write the linear system in matrix form:

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

$$\frac{dy}{dt} = x + 2z$$

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

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

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

#3b. Write the linear system in matrix form:

$$\frac{dx}{dt} = -3x + 4y + e^{-t} \sin 2t$$

$$\frac{dy}{dt} = 5x + 9z + 4e^{-t} \cos 2t$$

$$\frac{dz}{dt} = y + 6z - e^{-t}$$

$$\vec{x}' = \begin{bmatrix} -3 & 4 & 0 \\ 5 & 0 & 9 \\ 0 & 1 & 6 \end{bmatrix} \vec{x} + \vec{F}$$

$$\vec{x} = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad \vec{F} = \begin{bmatrix} e^{-t} \sin 2t \\ 4e^{-t} \cos 2t \\ -e^{-t} \end{bmatrix}$$

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

$$\vec{x}' = \begin{bmatrix} 7 & 5 & -9 \\ 4 & 1 & 1 \\ 0 & -2 & 3 \end{bmatrix} \vec{x} + \begin{bmatrix} 0 \\ 2 \\ 1 \end{bmatrix} e^{5t} + \begin{bmatrix} 8 \\ 0 \\ 3 \end{bmatrix} e^{-2t}$$

$$\frac{dx}{dt} = 7x + 5y - 9z + 8e^{-2t}$$

$$\frac{dy}{dt} = 4x + y + z + 2e^{5t}$$

$$\frac{dz}{dt} = -2y + 3z + e^{5t} + 3e^{-2t}$$

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

$$\frac{d}{dt} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 3 & -7 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} + \begin{bmatrix} 4 \\ 8 \end{bmatrix} \sin t + \begin{bmatrix} t-4 \\ 2t+1 \end{bmatrix} e^{4t}$$

$$\frac{dx}{dt} = 3x - 7y + 4 \sin t + (t-4)e^{4t}$$

$$\frac{dy}{dt} = x + y + 8 \sin t + (2t+1)e^{4t}$$

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

$$\frac{dx}{dt} = -2x + 5y \quad \vec{X} = \begin{bmatrix} 5 \cos t \\ 3 \cos t - \sin t \end{bmatrix} e^t$$

$$\frac{dy}{dt} = -2x + 4y \quad x = \underline{5 \cos t e^t} \\ y = \underline{3 \cos t e^t - \sin t e^t}$$

$$\frac{dx}{dt} = (5 \cos t)(e^t) + (e^t)(-5 \sin t) \\ = 5e^t \cos t - 5e^t \sin t$$

$$\frac{dy}{dt} = (3 \cos t)(e^t) + (e^t)(-3 \sin t) \\ - [(\sin t)(e^t) + (e^t)(\cos t)] \\ = 2e^t \cos t - 4e^t \sin t$$

$$\frac{dx}{dt} = -2x + 5y \\ 5e^t \cos t - 5e^t \sin t = -2(5e^t \cos t) + 5(3e^t \cos t - e^t \sin t) \\ 5e^t \cos t - 5e^t \sin t = 5e^t \cos t - 5e^t \sin t \quad \checkmark$$

$$\frac{dy}{dt} = -2x + 4y \\ 2e^t \cos t - 4e^t \sin t = -2(5e^t \cos t) + 4(3e^t \cos t - e^t \sin t) \\ 2e^t \cos t - 4e^t \sin t = 2e^t \cos t - 4e^t \sin t \quad \checkmark$$

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

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

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

$$x = e^t + 4te^t$$

$$\frac{dx}{dt} = e^t + 4te^t + e^t$$

$$= 5e^t + 4te^t$$

$$y = 3e^t - 4te^t$$

$$\frac{dy}{dt} = 3e^t - (4te^t + e^t)$$

$$= -e^t - 4te^t$$

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

$$5e^t + 4te^t = 2(e^t + 4te^t) + (3e^t - 4te^t)$$

$$5e^t + 4te^t = 5e^t + 4te^t \quad \checkmark$$

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

$$-e^t - 4te^t = -(e^t + 4te^t)$$

$$-e^t - 4te^t = -e^t - 4te^t \quad \checkmark$$

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

$$\begin{aligned} x &= \sin t & y &= -\frac{1}{2}\sin t - \frac{1}{2}\cos t & z &= -\sin t + \cos t \\ \frac{dx}{dt} &= \cos t & \frac{dy}{dt} &= -\frac{1}{2}\cos t + \frac{1}{2}\sin t & \frac{dz}{dt} &= -\cos t - \sin t \\ \frac{dx}{dt} &\stackrel{?}{=} x+z & \frac{dy}{dt} &\stackrel{?}{=} x+y & \frac{dz}{dt} &\stackrel{?}{=} -2x-z \\ \cos t &\stackrel{?}{=} \sin t + (-\sin t + \cos t) & -\frac{1}{2}\cos t + \frac{1}{2}\sin t &\stackrel{?}{=} \sin t + (-\frac{1}{2}\sin t - \frac{1}{2}\cos t) & -\cos t - \sin t &\stackrel{?}{=} -2(\sin t) - (-\sin t + \cos t) \\ \cos t &= \cos t & -\frac{1}{2}\cos t + \frac{1}{2}\sin t &= -\frac{1}{2}\cos t + \frac{1}{2}\sin t & -\cos t - \sin t &= -\cos t - \sin t \quad \checkmark \end{aligned}$$

$$\vec{X}' = \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \\ -2 & 0 & -1 \end{bmatrix} \vec{X}; \quad \vec{X} = \begin{bmatrix} \sin t \\ -\frac{1}{2}\sin t - \frac{1}{2}\cos t \\ -\sin t + \cos t \end{bmatrix}$$

#9b. The given vectors are solutions of a system

$\vec{X}' = A \vec{X}$. Determine whether the vectors form a fundamental set on the interval $(-\infty, \infty)$:

$$W = \begin{vmatrix} e^t & 2e^t + 8te^t \\ -e^t & 6e^t - 8te^t \end{vmatrix}$$

$$e^t(6e^t - 8te^t) - (-e^t)(2e^t + 8te^t)$$

$$6e^{2t} - 8te^{2t} + 2e^{2t} + 8te^{2t}$$

$8e^{2t} \neq 0$. So these do form a fundamental set.
 $(-\infty, \infty)$

$$\vec{X}_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix} e^t, \quad \vec{X}_2 = \begin{bmatrix} 2 \\ 6 \end{bmatrix} e^t + \begin{bmatrix} 8 \\ -8 \end{bmatrix} te^t$$

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

$$\begin{aligned} \frac{dx}{dt} &\stackrel{?}{=} x+2y+3z - \sin 3t \\ \frac{dx}{dt} &\stackrel{?}{=} x+2y+3z - \sin 3t \\ 3\cos 3t &\stackrel{?}{=} (\sin 3t) + 2(-) + 3(\cos 3t) - \sin 3t \\ 3\cos 3t &= 3\cos 3t \quad \checkmark \end{aligned}$$

$$\vec{X}' = \begin{bmatrix} 1 & 2 & 3 \\ -4 & 2 & 0 \\ -6 & 1 & 0 \end{bmatrix} \vec{X} + \begin{bmatrix} -1 \\ 4 \\ 3 \end{bmatrix} \sin 3t; \quad \vec{X}_p = \begin{bmatrix} \sin 3t \\ 0 \\ \cos 3t \end{bmatrix}$$

$$\begin{aligned} x &= \sin 3t & y &= 0 & z &= \cos 3t \\ \frac{dx}{dt} &= 3\cos 3t & \frac{dy}{dt} &= 0 & \frac{dz}{dt} &= -3\sin 3t \end{aligned}$$

$$\begin{aligned} \frac{dy}{dt} &\stackrel{?}{=} -4x+2y+4\sin 3t \\ 0 &\stackrel{?}{=} -4(\sin 3t) + 2(0) + 4\sin 3t \\ 0 &= 0 \quad \checkmark \\ \frac{dz}{dt} &\stackrel{?}{=} -6x+y+3\sin 3t \\ -3\sin 3t &\stackrel{?}{=} -6(\sin 3t) + (0) + 3\sin 3t \\ -3\sin 3t &= -3\sin 3t \quad \checkmark \end{aligned}$$

8.2 day 1

#1b. Find the general solution of the system:

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

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

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

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

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

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

$$6 - 5\lambda + \lambda^2 - 2 = 0$$

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

$$(\lambda-1)(\lambda-4) = 0$$

$$\underline{\lambda=1} \quad \underline{\lambda=4}$$

$$\text{Now, } (\vec{A} - \lambda \vec{I}) \vec{R} = 0$$

$$\lambda=1$$

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

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

ret

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

$$k_1 + 2k_2 = 0$$

$$k_1 = -2k_2$$

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

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

$$\lambda=4$$

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

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

ret

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

$$k_1 - k_2 = 0$$

$$k_1 = k_2$$

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

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

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

#2b. Find the general solution of the system:

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

$$\frac{dy}{dt} = \frac{3}{4}x - 2y$$

$$\vec{x}' = \begin{bmatrix} -5/2 & 2 \\ 3/4 & -2 \end{bmatrix} \vec{x}$$

$$\begin{vmatrix} -5/2 - \lambda & 2 \\ 3/4 & -2 - \lambda \end{vmatrix} = 0$$

$$(-5/2 - \lambda)(-2 - \lambda) - \frac{3}{2} = 0$$

$$5 + \frac{7}{2}\lambda + \lambda^2 - \frac{3}{2} = 0$$

$$\lambda^2 + \frac{7}{2}\lambda + \frac{11}{2} = 0$$

$$2\lambda^2 + 7\lambda + 7 = 0$$

$$(2\lambda+2)(2\lambda+7) = 0$$

$$\begin{array}{r|rr} n & A \\ \hline 14 & 9 \\ 2 & 7 \end{array}$$

$$(\lambda+1)(2\lambda+7) = 0$$

$$\underline{\lambda=-1} \quad \underline{\lambda=-\frac{7}{2}}$$

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

$$\begin{bmatrix} -3/2 & 2 \\ 3/4 & -1 \end{bmatrix} \begin{bmatrix} 0 & 0 \end{bmatrix} \text{ ref } \begin{bmatrix} 1 & -4/3 \\ 0 & 0 \end{bmatrix}$$

$$k_1 - \frac{4}{3}k_2 = 0, \quad k_1 = \frac{4}{3}k_2, \quad (4/3k_2, k_2) (4, 3)$$

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

$$\lambda=-\frac{7}{2}$$

$$\begin{bmatrix} -5/2 + 7/2 & 2 \\ 3/4 & -2 + 7/2 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = 0$$

$$\begin{bmatrix} 1 & 2 \\ 3/4 & 3/2 \end{bmatrix} \begin{bmatrix} 0 & 0 \end{bmatrix} \text{ ref } \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix}$$

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

$$\lambda=-\frac{7}{2} \quad \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

$$\boxed{\vec{x} = c_1 \begin{bmatrix} 4 \\ 3 \end{bmatrix} e^{-t} + c_2 \begin{bmatrix} -2 \\ 1 \end{bmatrix} e^{-7/2 t}}$$

#3b. Find the general solution of the system:

$$\vec{X}' = \begin{bmatrix} -6 & 2 \\ -3 & 1 \end{bmatrix} \vec{X}$$

$$\begin{vmatrix} -6-\lambda & 2 \\ -3 & 1-\lambda \end{vmatrix} = 0$$

$$(-6-\lambda)(1-\lambda) + 6 = 0$$

$$-6 + 5\lambda + \lambda^2 + 6 = 0$$

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

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

$$\underline{\lambda = 0}, \underline{\lambda = -5}$$

$$\lambda = 0$$

$$\begin{bmatrix} -6-0 & 2 \\ -3 & 1-0 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = 0$$

$$\begin{bmatrix} -6 & 2 & 0 \\ -3 & 1 & 0 \end{bmatrix} \text{ref} \begin{bmatrix} 1 & -1/3 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$k_1 - \frac{1}{3}k_2 = 0, \quad k_1 = \frac{1}{3}k_2, \quad (\frac{1}{3}k_2, k_2) (1, 3)$$

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

$$\lambda = -5$$

$$\begin{bmatrix} -6+5 & 2 \\ -3 & 1+5 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = 0$$

$$\begin{bmatrix} -1 & 2 & 0 \\ -3 & 6 & 0 \end{bmatrix} \text{ref} \begin{bmatrix} 1 & -2 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

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

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

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

$$\boxed{\vec{X} = C_1 \begin{bmatrix} 1 \\ 3 \end{bmatrix} + C_2 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{-5t}}$$

#4b. Find the general solution of the system:

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

$$\frac{dy}{dt} = 5x + 10y + 4z$$

$$\frac{dz}{dt} = 5y + 2z$$

$$\vec{x}' = \begin{bmatrix} 2 & -7 & 0 \\ 5 & 10 & 4 \\ 0 & 5 & 2 \end{bmatrix} \vec{x}$$

$$\left| \begin{array}{ccc|c} 2 & -7 & 0 & 0 \\ 5 & 10 & 4 & 0 \\ 0 & 5 & 2 & 0 \end{array} \right| = 0$$

$$(2-\lambda) \begin{vmatrix} 10-\lambda & 4 \\ 5 & 2-\lambda \end{vmatrix} - (-7) \begin{vmatrix} 5 & 4 \\ 0 & 2-\lambda \end{vmatrix} + (0) \begin{vmatrix} 5 & 10-\lambda \\ 0 & 5 \end{vmatrix} = 0$$

$$(2-\lambda)[(10-\lambda)(2-\lambda) - 20] + 7[5(2-\lambda)-0] + 0[\infty] = 0$$

$$(2-\lambda)(10-\lambda)(2-\lambda) - 20(2-\lambda) + 35(2-\lambda) = 0$$

$$(2-\lambda)[(10-\lambda)(2-\lambda) - 20 + 35] = 0$$

$$(2-\lambda)[20 - 12\lambda + \lambda^2 + 15] = 0$$

$$(2-\lambda)(\lambda^2 - 12\lambda + 35) = 0$$

$$(2-\lambda)(\lambda - 7)(\lambda - 5) = 0$$

$$\underline{\lambda=2} \quad \underline{\lambda=7} \quad \underline{\lambda=5}$$

$$\lambda=2$$

$$\left[\begin{array}{ccc|c} 2-2 & -7 & 0 & k_1 \\ 5 & 10-2 & 4 & k_2 \\ 0 & 5 & 2-2 & k_3 \end{array} \right] = 0$$

$$\left[\begin{array}{ccc|c} 0 & -7 & 0 & 0 \\ 5 & 8 & 4 & 0 \\ 0 & 5 & 0 & 0 \end{array} \right]$$

rref

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

$$k_1 + 4/5k_3 = 0 \rightarrow k_1 = -4/5k_3$$

$$k_2 = 0$$

$$(4/5k_3, 0, k_3)$$

$$(4, 0, 5)$$

$$\lambda=2 \begin{pmatrix} 4 \\ 0 \\ 5 \end{pmatrix}$$

$$\lambda=7$$

$$\left[\begin{array}{ccc|c} 2-7 & -7 & 0 & k_1 \\ 5 & 10-7 & 4 & k_2 \\ 0 & 5 & 2-7 & k_3 \end{array} \right] = 0$$

$$\left[\begin{array}{ccc|c} -5 & -7 & 0 & 0 \\ 5 & 3 & 4 & 0 \\ 0 & 5 & -5 & 0 \end{array} \right]$$

rref

$$\left[\begin{array}{ccc|c} 1 & 0 & -7/5 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_1 + 7/5k_3 = 0 \rightarrow k_1 = -7/5k_3$$

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

$$(-7/5k_3, k_3, k_3)$$

$$(-7, 3, 3)$$

$$\lambda=7 \begin{pmatrix} -7 \\ 3 \\ 3 \end{pmatrix}$$

$$\lambda=5$$

$$\left[\begin{array}{ccc|c} 2-5 & -7 & 0 & k_1 \\ 5 & 10-5 & 4 & k_2 \\ 0 & 5 & 2-5 & k_3 \end{array} \right] = 0$$

$$\left[\begin{array}{ccc|c} -3 & -7 & 0 & 0 \\ 5 & 5 & 4 & 0 \\ 0 & 5 & -3 & 0 \end{array} \right]$$

rref

$$\left[\begin{array}{ccc|c} 1 & 0 & -7/5 & 0 \\ 0 & 1 & -3/5 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_1 + 7/5k_3 = 0 \rightarrow k_1 = -7/5k_3$$

$$k_2 - 3/5k_3 = 0 \rightarrow k_2 = 3/5k_3$$

$$(-7/5k_3, 3/5k_3, k_3)$$

$$(-7, 3, 5)$$

$$\lambda=5 \begin{pmatrix} -7 \\ 3 \\ 5 \end{pmatrix}$$

$$\boxed{\vec{x} = C_1 \begin{pmatrix} 4 \\ 0 \\ 5 \end{pmatrix} e^{2t} + C_2 \begin{pmatrix} -7 \\ 3 \\ 3 \end{pmatrix} e^{7t} + C_3 \begin{pmatrix} -7 \\ 3 \\ 5 \end{pmatrix} e^{5t}}$$

#5b. Find the general solution of the system:

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

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

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

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

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

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

$$\underline{\lambda=1} \quad \underline{\lambda=0} \quad \underline{\lambda=2}$$

$$\underline{\lambda=1}$$

$$\begin{bmatrix} 1-0 & 0 & 1 \\ 0 & 1-1 & 0 \\ 1 & 0 & 1-1 \end{bmatrix} \begin{bmatrix} K_1 \\ K_2 \\ K_3 \end{bmatrix} = 0$$

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

ref

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

$$K_1 = 0$$

$$K_3 = 0$$

$$(0, K_2, 0)$$

$$(0, 1, 0)$$

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

$$\underline{\lambda=0}$$

$$\begin{bmatrix} 1-0 & 0 & 1 \\ 0 & 1-0 & 0 \\ 1 & 0 & 1-0 \end{bmatrix} \begin{bmatrix} K_1 \\ K_2 \\ K_3 \end{bmatrix} = 0$$

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

ref

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

$$K_1 + K_3 = 0 \rightarrow K_1 = -K_3$$

$$K_2 = 0$$

$$(-K_3, 0, K_3)$$

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

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

$$\underline{\lambda=2}$$

$$\begin{bmatrix} 1-2 & 0 & 1 \\ 0 & 1-2 & 0 \\ 1 & 0 & 1-2 \end{bmatrix} \begin{bmatrix} K_1 \\ K_2 \\ K_3 \end{bmatrix} = 0$$

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

ref

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

$$K_1 - K_3 = 0 \rightarrow K_1 = K_3$$

$$K_2 = 0$$

$$(K_3, 0, K_3)$$

$$(1, 0, 1)$$

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

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

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

#6b. Solve the initial-value problem:

$$\vec{X}' = \begin{bmatrix} 1 & 1 & 4 \\ 0 & 2 & 0 \\ 1 & 1 & 1 \end{bmatrix} \vec{X}, \quad \vec{X}(0) = \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix} \quad + \begin{bmatrix} 1-\lambda \\ 0 \\ 1 \end{bmatrix} \xrightarrow{\lambda=2} \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \quad + \begin{bmatrix} 1-\lambda \\ 1 \\ 1-\lambda \end{bmatrix} \xrightarrow{\lambda=3} \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = 0$$

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

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

$$(2-\lambda)[(1-\lambda)(1-\lambda) - 4] = (2-\lambda)[1 - 2\lambda^2 + \lambda^2 - 4] = (2-\lambda)(\lambda^2 - 2\lambda^2 - 3) = 0$$

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

$$\underline{\lambda=2} \quad \underline{\lambda=3} \quad \underline{\lambda=-1}$$

$$\xrightarrow{\lambda=2} \begin{bmatrix} 1-2 & 1 & 4 \\ 0 & 2-2 & 0 \\ 1 & 1 & 1-2 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = 0 \quad \begin{bmatrix} 1-3 & 1 & 4 \\ 0 & 2-3 & 0 \\ 1 & 1 & 1-3 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = 0$$

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

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

$$k_1 - \frac{3}{2}k_2 k_3 = 0 \rightarrow k_1 = \frac{3}{2}k_2 k_3$$

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

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

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

$$(2, 0, 1)$$

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

$$\lambda = 2 \begin{bmatrix} 5 \\ -3 \\ 2 \end{bmatrix}$$

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

$$\xrightarrow{\lambda=-1} \begin{bmatrix} 1+1 & 1 & 4 \\ 0 & 2+1 & 0 \\ 1 & 1 & 1+1 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = 0 \quad \begin{bmatrix} 2 & 1 & 4 \\ 0 & 3 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = 0$$

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

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

$$k_2 = 0$$

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

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

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

$$\text{now use } \vec{X}(0) = \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix} = C_1 \begin{bmatrix} 5 \\ -3 \\ 2 \end{bmatrix} e^0 + C_2 \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix} e^0 + C_3 \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} e^0$$

$$\begin{cases} 5C_1 + 2C_2 - 2C_3 = 1 \\ -3C_1 + C_2 + C_3 = 0 \\ 2C_1 + 3C_2 - 3C_3 = 3 \end{cases} \quad \begin{bmatrix} 5 & 2 & -2 & 1 \\ -3 & 0 & 0 & 0 \\ 2 & 1 & 1 & 0 \end{bmatrix} \text{ref} \quad \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix} = C_1 \quad \begin{bmatrix} -7 \\ 9/2 \\ -1/2 \end{bmatrix} = C_2 \quad \begin{bmatrix} 1 \\ -1/2 \\ -1/2 \end{bmatrix} = C_3$$

$$\boxed{\vec{X} = -1 \begin{bmatrix} 5 \\ -3 \\ 2 \end{bmatrix} e^{2t} + \frac{1}{2} \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix} e^{3t} - \frac{1}{2} \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} e^{-t}}$$

8.2 day 2

#1b. Find the general solution of the system:

$$\frac{dx}{dt} = -6x + 5y \quad \vec{X}' = \begin{bmatrix} -6 & 5 \\ -5 & 4 \end{bmatrix} \vec{X}$$

$$\frac{dy}{dt} = -5x + 4y \quad \begin{vmatrix} -6 & 5 \\ -5 & 4-\lambda \end{vmatrix} = 0$$

$$(-6-\lambda)(4-\lambda) + 25 = 0$$

$$\lambda^2 + 2\lambda - 24 + 25 = 0$$

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

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

$$\lambda = -1 \text{ (repeated)}$$

$$\lambda = -1 \quad \begin{bmatrix} -6+1 & 5 \\ -5 & 4+1 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = 0$$

$$\begin{bmatrix} -5 & 5 \\ -5 & 5 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

rref

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

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

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

$$\text{for } \lambda = -1$$

repeat

$$\begin{bmatrix} -5 & 5 \\ -5 & 5 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

rref

$$\begin{bmatrix} 1 & -1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} -1/5 \\ 0 \end{bmatrix}$$

$$k_1 - k_2 = -1/5 \rightarrow k_1 = k_2 - 1/5$$

$$(k_2 - 1/5, k_2)$$

$$(-1/5, 0) \quad \begin{bmatrix} -1/5 \\ 0 \end{bmatrix}$$

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

#2b. Find the general solution of the system:

$$\vec{X}' = \begin{bmatrix} 12 & -9 \\ 4 & 0 \end{bmatrix} \vec{X} \quad \begin{vmatrix} 12-\lambda & -9 \\ 4 & 0-\lambda \end{vmatrix}$$

$$(12-\lambda)(-\lambda) + 36 = 0$$

$$\lambda^2 - 12\lambda + 36 = 0$$

$$(\lambda-6)(\lambda-6) = 0$$

$$\lambda = 6 \text{ (repeated)}$$

$$\lambda = 6 \quad \begin{bmatrix} 12-6 & -9 \\ 4 & 0-6 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = 0$$

$$\begin{bmatrix} 6 & -9 \\ 4 & -6 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{array}{l} \text{rref} \\ \begin{bmatrix} 1 & -3/2 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix} \end{array} \quad k_1 - 3/2 k_2 = 0 \quad k_1 = 3/2 k_2$$

$$(3/2 k_2, k_2) \quad (3, 2) \quad \begin{bmatrix} 3 \\ 2 \end{bmatrix} \text{ for } \lambda = 6$$

repeated

$$\begin{bmatrix} 6 & -9 \\ 4 & -6 \end{bmatrix} \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

$$\begin{array}{l} \text{rref} \\ \begin{bmatrix} 1 & -3/2 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1/2 \\ 0 \end{bmatrix} \end{array} \quad k_1 - 3/2 k_2 = 1/2 \quad k_1 = 3/2 k_2 + 1/2$$

$$(3/2 k_2 + 1/2, k_2)$$

$$(1/2, 0) \quad \begin{bmatrix} 1/2 \\ 0 \end{bmatrix}$$

$$\boxed{\vec{X} = C_1 \begin{bmatrix} 3 \\ 2 \end{bmatrix} e^{6t} + C_2 \left(\begin{bmatrix} 3 \\ 2 \end{bmatrix} t e^{6t} + \begin{bmatrix} 1/2 \\ 0 \end{bmatrix} e^{6t} \right)}$$

#3b. Find the general solution of the system:

$$\begin{aligned}\frac{dx}{dt} &= 3x + 2y + 4z \\ \frac{dy}{dt} &= 2x + 2z \\ \frac{dz}{dt} &= 4x + 2y + 3z\end{aligned}$$

$$\vec{x}' = \begin{bmatrix} 3 & 2 & 4 \\ 2 & 0 & 2 \\ 4 & 2 & 3 \end{bmatrix} \vec{x} \quad \left| \begin{array}{ccc|c} 3 & 2 & 4 & \\ 2 & 0 & 2 & \\ 4 & 2 & 3 & \end{array} \right. = 0$$

$$(3-\lambda)[-\lambda(3-\lambda)-4] - (2)[2(3-\lambda)-8] + (4)[4+4\lambda] = 0$$

$$-(9-6\lambda+\lambda^2) - 12+4\lambda - 12+4\lambda + 16 + 16 + 16\lambda = 0$$

$$-9\lambda + 6\lambda^2 - \lambda^3 - 12 + 4\lambda - 12 + 4\lambda + 16 + 16 + 16\lambda = 0$$

$$-\lambda^3 + 6\lambda^2 + 15\lambda + 8 = 0 \quad \text{try } -1 \quad \left| \begin{array}{r|rrr} 1 & -6 & -15 & -8 \\ -1 & & 7 & 8 \\ \hline 1 & -7 & -8 & 0 \end{array} \right.$$

$$-(\lambda^3 - 6\lambda - 15\lambda - 8) = 0$$

$$\begin{aligned}(\lambda+1)(\lambda-3\lambda-8) &= 0 \\ (\lambda+1)(\lambda-8)(\lambda+1) &= 0 \quad \lambda = -1 \quad \lambda = 8 \\ &\quad (\text{repeated})\end{aligned}$$

$$\underline{\lambda=8}$$

$$\left[\begin{array}{ccc|c} 3-8 & 2 & 4 & 0 \\ 2 & 0-8 & 2 & 0 \\ 4 & 2 & 3-8 & 0 \end{array} \right]$$

$$\left[\begin{array}{ccc|c} -5 & 2 & 4 & 0 \\ 2 & -8 & 2 & 0 \\ 4 & 2 & -5 & 0 \end{array} \right]$$

ref

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

$$k_1 - k_3 = 0 \Rightarrow k_1 = k_3$$

$$k_2 - 1/2k_3 = 0 \Rightarrow k_2 = k_3/2$$

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

$$(2, 1, 2)$$

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

(for $\lambda=8$)

$$\underline{\lambda=-1}$$

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

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

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

$$k_1 + 1/2k_2 + k_3 = 0$$

$$k_1 = -1/2k_2 - k_3$$

$$(-1/2k_2 - k_3, k_2, k_3)$$

$$\text{choose } k_2 = -2, k_3 = 1$$

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

$$\text{choose } k_2 = -2, k_3 = 0$$

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

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

both w/ $\lambda = -1$

$$\vec{x} = c_1 \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix} e^{8t} + c_2 \begin{bmatrix} 0 \\ -2 \\ 1 \end{bmatrix} e^{-t} + c_3 \begin{bmatrix} 1 \\ -2 \\ 0 \end{bmatrix} e^{-t}$$

#4b. Find the general solution of the system:

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

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

$$(3-\lambda)[3-4\lambda+\lambda^2+1] = 0$$

$$(1-\lambda)(\lambda^2-4\lambda+4) = 0 \quad \lambda=1, \underline{\lambda=2 \text{ repeated}}$$

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

$\lambda=1$

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

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

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

$$K_2=0$$

$$K_3=0$$

$$(K_1, 0, 0)$$

$$(1, 0, 0)$$

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

for $\lambda=1$

$\lambda=2$

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

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

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

$$K_1=0$$

$$K_2+K_3=0 \rightarrow K_2=-K_3$$

$$(0, -K_3, K_3)$$

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

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

for $\lambda=2$

repeat for $\lambda=2$

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

ref

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

$$K_1=0$$

$$K_2+K_3=-1 \rightarrow K_2=-1-K_3$$

$$(0, -1-K_3, K_3)$$

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

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

repeat for $\lambda=2$

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

#5b. Find the general solution of the system:

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

$$(4-\lambda)[(4-\lambda)(4-\lambda)-0] - (1)(0-0) + 0(-0) = 0$$

$$(4-\lambda)(4-\lambda)(4-\lambda) = 0 \quad \underline{\lambda=4} \text{ multiplicity 3}$$

$$\underline{\lambda=4}$$

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

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

ref

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

$$k_2=0$$

$$k_3=0$$

$$(k_1, 0, 0)$$

$$(1, 0, 0)$$

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

for $\lambda=4$

1st repeat for $\lambda=4$

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

ref

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

$$k_2=1$$

$$k_3=0$$

$$(k_1, 1, 0)$$

$$(0, 1, 0)$$

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

1st repeat for

$$\lambda=4$$

2nd repeat for $\lambda=4$

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

ref

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

$$k_2=0$$

$$k_3=1$$

$$(k_1, 0, 1)$$

$$(0, 0, 1)$$

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

2nd repeat for

$$\lambda=4$$

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

#6b. Solve the initial-value problem:

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

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

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

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

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

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

$$\lambda = 1 \text{ repeated}$$

$$\lambda = -1$$

$$\lambda = 1$$

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

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

ref

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

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

$$k_2 =$$

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

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

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

for $\lambda = -1$

$$\lambda = 1$$

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

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

ref

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

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

$$k_2 =$$

$$(k_3, k_2, k_3)$$

$$(1, 0, 1)$$

can also choose

$$(0, 1, 0)$$

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

for $\lambda = 1$

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

Now, $\vec{X}(0) = \begin{bmatrix} 1 \\ 2 \\ 5 \end{bmatrix}$

$$x = -c_1 e^{-t} + c_2 e^t$$

$$y = c_3 e^t$$

$$z = c_1 e^{-t} + c_2 e^t$$

$$1 = -c_1 e^0 + c_2 e^0$$

$$z = c_3 e^0$$

$$5 = c_1 e^0 + c_2 e^0$$

$$1 = -c_1 + c_2$$

$$\underline{c_3 = z}$$

$$5 = c_1 + c_2$$

$$-c_1 + c_2 = 1$$

$$c_1 + c_2 = 5$$

$$2c_2 = 6$$

$$\underline{c_2 = 3}$$

$$c_1 + 3 = 5$$

$$\underline{c_1 = 2}$$

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

8.2 day 3

#1b. Find the general solution of the system:

$$\begin{aligned}\frac{dx}{dt} &= x + y \\ \frac{dy}{dt} &= -2x - y\end{aligned}$$

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

$$\lambda^2 = -1$$

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

$$\lambda = 0 + i$$

$$\begin{bmatrix} 1-(0+i) & 1 \\ -2 & -1-(0+i) \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

$$(1-i)k_1 + k_2 = 0$$

$$k_2 = -(1-i)k_1$$

$$\begin{pmatrix} (k_1, -(1-i)k_1) \\ (1, -1+i) \end{pmatrix} \begin{bmatrix} 1 \\ -1+i \end{bmatrix}$$

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

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

$$\vec{x}_1 = (\vec{B}_1 \cos ft - \vec{B}_2 \sin ft) e^{it}$$

$$= \left[\begin{bmatrix} 1 \\ -1 \end{bmatrix} \cos t - \begin{bmatrix} 0 \\ 1 \end{bmatrix} \sin t \right] e^{it}$$

$$\vec{x}_2 = (\vec{B}_2 \cos ft + \vec{B}_1 \sin ft) e^{it}$$

$$= \left[\begin{bmatrix} 0 \\ 1 \end{bmatrix} \cos t + \begin{bmatrix} 1 \\ -1 \end{bmatrix} \sin t \right] e^{it}$$

$$\vec{x} = C_1 \vec{x}_1 + C_2 \vec{x}_2$$

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

$$+ C_2 \left(\begin{bmatrix} 0 \\ 1 \end{bmatrix} \cos t + \begin{bmatrix} 1 \\ -1 \end{bmatrix} \sin t \right)$$

- or -

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

- or -

$$-2k_1 + (-1-i)k_2 = 0$$

$$k_1 = \left(\frac{1-i}{2} \right) k_2$$

$$\left(\frac{-1-i}{2} k_2, k_2 \right) \quad \begin{bmatrix} -1-i \\ 2 \end{bmatrix}$$

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

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

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

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

$$\vec{x} = C_1 \left(\begin{bmatrix} -1 \\ 2 \end{bmatrix} \cos t - \begin{bmatrix} -1 \\ 0 \end{bmatrix} \sin t \right)$$

$$+ C_2 \left(\begin{bmatrix} -1 \\ 0 \end{bmatrix} \cos t + \begin{bmatrix} -1 \\ 2 \end{bmatrix} \sin t \right)$$

- or -

$$\vec{x} = C_1 \begin{bmatrix} -\cos t + \sin t \\ 2\cos t \end{bmatrix} + C_2 \begin{bmatrix} -\cos t - \sin t \\ 2\sin t \end{bmatrix}$$

#2b. Find the general solution of the system:

$$\vec{X}' = \begin{bmatrix} 1 & -8 \\ 1 & -3 \end{bmatrix} \vec{X} \quad \begin{vmatrix} 1 & -8 \\ 1 & -3-\lambda \end{vmatrix} = 0 \quad (1-\lambda)(-3-\lambda) + 8 = 0 \quad \lambda^2 + 2\lambda + 5 = 0$$

$$\lambda = \frac{-2 \pm \sqrt{4-4(5)}}{2} = \frac{-2 \pm 4i}{2} = -1 \pm 2i$$

$$\lambda = -1 + 2i$$

$$\begin{bmatrix} 1 - (-1+2i) & -8 \\ 1 & -3 - (-1+2i) \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 2-2i & -8 \\ 1 & -2-2i \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(2-2i)k_1 - 8k_2 = 0$$

$$k_2 = \frac{2-2i}{8} k_1 = \frac{1-i}{4} k_1$$

$$(k_1, \frac{1-i}{4} k_1) (4, 1-i)$$

$$\begin{bmatrix} 4 \\ 1-i \end{bmatrix} \vec{B}_1 = \begin{bmatrix} 4 \\ 1 \end{bmatrix} \vec{B}_2 = \begin{bmatrix} 0 \\ -1 \end{bmatrix}$$

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

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

$$\vec{x} = c_1 \left(\begin{bmatrix} 4 \\ 1 \end{bmatrix} \cos 2t - \begin{bmatrix} 0 \\ -1 \end{bmatrix} \sin 2t \right) e^{-t} + c_2 \left(\begin{bmatrix} 0 \\ -1 \end{bmatrix} \cos 2t + \begin{bmatrix} 4 \\ 1 \end{bmatrix} \sin 2t \right) e^{-t}$$

- or -

$$\vec{x} = c_1 \begin{bmatrix} 4 \cos 2t \\ \cos 2t - \sin 2t \end{bmatrix} e^{-t} + c_2 \begin{bmatrix} 4 \sin 2t \\ -\cos 2t + \sin 2t \end{bmatrix} e^{-t}$$

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

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

$$(2+2i)k_2, k_2) (2+2i, 1)$$

$$\begin{bmatrix} 2+2i \\ 1 \end{bmatrix} \vec{B}_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \vec{B}_2 = \begin{bmatrix} 2 \\ 0 \end{bmatrix}$$

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

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

$$\vec{x} = c_1 \left(\begin{bmatrix} 2 \\ 1 \end{bmatrix} \cos 2t - \begin{bmatrix} 2 \\ 0 \end{bmatrix} \sin 2t \right) e^{-t} + c_2 \left(\begin{bmatrix} 2 \\ 0 \end{bmatrix} \cos 2t + \begin{bmatrix} 2 \\ 1 \end{bmatrix} \sin 2t \right) e^{-t}$$

- or -

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

#3b. Find the general solution of the system:

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

$$\left| \begin{array}{ccc|c} 2 & 1 & 2 & (2-\lambda)(-\lambda(-3-\lambda)-0) - 1(3(-3-\lambda)+2\lambda) + 2(0-4\lambda) = 0 \\ 3 & 0 & 6 & -\lambda(2-\lambda)(-3-\lambda) - 3(-3-\lambda) - 24 - 3\lambda = 0 \\ -4 & 0 & -3 & -\lambda(\lambda^2 + \lambda - 6) + 9 + 3\lambda - 2\lambda - 8\lambda = 0 \end{array} \right| = 0$$

$$-\lambda^3 - \lambda^2 + 6\lambda + 9 + 3\lambda - 2\lambda - 8\lambda = 0$$

$$-\lambda^3 - \lambda^2 + \lambda - 15 = 0 \quad \text{try } -3$$

$$\lambda^3 + \lambda^2 - \lambda + 15 = 0$$

$$\underline{\lambda = -3}$$

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

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

ref

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

$$k_1 = 0$$

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

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

$$(0, -2, 1) \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

for $\lambda = -3$

$$\vec{x}_1 = \begin{bmatrix} 0 \\ -2 \\ 1 \end{bmatrix} e^{-3t}$$

$$\underline{\lambda = 1+2i}$$

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

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

$$\textcircled{1} (1-2i)k_1 + k_2 + 2k_3 = 0 \quad \leftarrow$$

$$(1-2i)(-1-\frac{1}{2}i)k_3 + k_2 + 2k_3 = 0$$

$$(-2+\frac{3}{2}i)k_3 + 2k_3 + k_2 = 0$$

$$(\frac{3}{2}i)k_3 + k_2 = 0 \rightarrow k_2 = -\frac{3}{2}ik_3$$

$$(-1-\frac{1}{2}i)k_3, -\frac{3}{2}ik_3, k_3$$

$$(-2-i, -3i, 2)$$

$$\begin{bmatrix} -2-i \\ -3i \\ 2 \end{bmatrix}$$

$$\vec{B}_1 = \begin{bmatrix} -2 \\ 0 \\ 2 \end{bmatrix}, \vec{B}_2 = \begin{bmatrix} -1 \\ -3 \\ 0 \end{bmatrix}$$

$$\vec{x}_2 = \left(\begin{bmatrix} -2 \\ 0 \\ 2 \end{bmatrix} \cos 2t - \begin{bmatrix} -1 \\ -3 \\ 0 \end{bmatrix} \sin 2t \right) e^t$$

$$\vec{x}_3 = \left(\begin{bmatrix} -1 \\ -3 \\ 0 \end{bmatrix} \cos 2t + \begin{bmatrix} -2 \\ 0 \\ 2 \end{bmatrix} \sin 2t \right) e^t$$

$$\boxed{\vec{x} = C_1 \begin{bmatrix} 0 \\ -2 \\ 1 \end{bmatrix} e^{-3t} + C_2 \left(\begin{bmatrix} -2 \\ 0 \\ 2 \end{bmatrix} \cos 2t - \begin{bmatrix} -1 \\ -3 \\ 0 \end{bmatrix} \sin 2t \right) e^t + C_3 \left(\begin{bmatrix} -1 \\ -3 \\ 0 \end{bmatrix} \cos 2t + \begin{bmatrix} -2 \\ 0 \\ 2 \end{bmatrix} \sin 2t \right) e^t}$$

- or -

$$\boxed{\vec{x} = C_1 \begin{bmatrix} 0 \\ -2 \\ 1 \end{bmatrix} e^{-3t} + C_2 \begin{bmatrix} -2\cos 2t + 3\sin 2t \\ 3\sin 2t \\ 2\cos 2t \end{bmatrix} e^t + C_3 \begin{bmatrix} -\cos 2t - 2\sin 2t \\ -3\cos 2t \\ 2\sin 2t \end{bmatrix} e^t}$$

#4b. Find the general solution of the system:

$$\vec{X}' = \begin{bmatrix} 2 & 4 & 4 \\ -1 & -2 & 0 \\ -1 & 0 & -2 \end{bmatrix} \vec{X} \quad \left| \begin{array}{ccc|c} 2-\lambda & 4 & 4 \\ -1 & -2-\lambda & 0 \\ -1 & 0 & -2-\lambda \end{array} \right| \quad \begin{aligned} (2-\lambda)(-2-\lambda)(-2-\lambda) - 4[-(-2-\lambda)-0] + 4[0+(-2-\lambda)] \\ (2-\lambda)(-2-\lambda)^2 + 4(-2-\lambda) + 4(-2-\lambda) = 0 \\ (-2-\lambda)[(2-\lambda)(-2-\lambda) + 8] = 0 \\ (-2-\lambda)[\lambda^2 + 4] = 0 \end{aligned}$$

$$\underline{\lambda = -2} \quad \underline{\lambda = 0 \pm 2i}$$

$$\underline{\lambda = -2}$$

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

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

ref

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

$$k_1 = 0$$

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

$$(0, -k_3, k_3) \quad \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix}$$

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

for $\lambda = -2$

$$\underline{\lambda = 0 \pm 2i}$$

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

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

$$(2-2i)k_1 + 4k_2 + 4k_3 = 0$$

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

$$-k_1 + (-2-2i)k_3 = 0$$

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

$$k_1 = (-2-2i)k_3$$

$$(-2-2i)k_2 = (-2-2i)k_3$$

$$(2-2i)k_1 + 4k_2 + 4k_2 = 0 \quad \leftarrow \quad k_2 = k_3$$

$$(2-2i)k_1 + 8k_2 = 0 \quad k_1 = \frac{-8}{2-2i}k_2$$

$$\left(\frac{-8}{2-2i}k_2, k_2, k_2 \right) \quad \left(\frac{-8}{2-2i}, 1, 1 \right)$$

$$\left[\begin{array}{c} -2-2i \\ 1 \end{array} \right] \vec{B}_1 = \left[\begin{array}{c} -2 \\ 1 \end{array} \right] \vec{B}_2 = \left[\begin{array}{c} -2 \\ 0 \end{array} \right] \frac{-8(2+2i)}{(2-2i)(2+2i)} = \frac{-8(2+2i)}{4+4} = -2-2i$$

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

$$\vec{x}_3 = \left(\begin{bmatrix} -2 \\ 0 \end{bmatrix} \cos 2t + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \sin 2t \right) e^{0t}$$

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

#5b. Solve the initial-value problem:

$$\vec{X}' = \begin{bmatrix} 1 & -12 & -14 \\ 1 & 2 & -3 \\ 1 & 1 & -2 \end{bmatrix} \vec{X}, \quad \vec{X}(0) = \begin{bmatrix} 4 \\ 6 \\ -7 \end{bmatrix} + \begin{vmatrix} 1-\lambda & -12 & -14 \\ 1 & 2-\lambda & -3 \\ 1 & 1 & -2-\lambda \end{vmatrix} = 0$$

$$(1-\lambda)[(2-\lambda)(-2-\lambda)+3] - 1[-12(-2-\lambda)+14] + 1[36+14(2-\lambda)] = 0$$

$$(1-\lambda)[\lambda^2-1] - 24 - 12\lambda + 14 + 36 + 28 - 14\lambda = -\lambda^3 + \lambda^2 - 25\lambda + 25 = 0$$

$$\lambda^2 - 1 - \lambda^3 + \lambda^2 - 24 - 12\lambda - 14 + 36 + 28 - 14\lambda = \lambda^3 - \lambda^2 + 25\lambda - 25 = 0$$

$$\lambda = 1$$

$$\left[\begin{array}{ccc|c} 1-1 & -12 & -14 & 0 \\ 1 & 2-1 & -3 & 0 \\ 1 & 1 & -2-1 & 0 \end{array} \right]$$

$$\left[\begin{array}{ccc|c} 0 & -12 & -14 & 0 \\ 1 & 1 & -3 & 0 \end{array} \right]$$

not

$$\left[\begin{array}{ccc|c} 1 & -25/6 & 7/6 & 0 \\ 0 & 1 & 7/6 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$k_1 - \frac{25}{6}k_3 = 0 \rightarrow k_1 = \frac{25}{6}k_3$$

$$k_2 + \frac{7}{6}k_3 = 0 \rightarrow k_2 = -\frac{7}{6}k_3$$

$$\left(\frac{25}{6}k_3, -\frac{7}{6}k_3, k_3 \right)$$

$$\left(25, -7, 6 \right)$$

$$\vec{X} = C_1 \left[\begin{array}{c} 25 \\ -7 \\ 6 \end{array} \right] e^t + C_2 \left(\left[\begin{array}{c} 1 \\ 0 \\ 0 \end{array} \right] \cos 5t - \left[\begin{array}{c} 5 \\ 0 \\ 0 \end{array} \right] \sin 5t \right) e^{5t} + C_3 \left(\left[\begin{array}{c} 5 \\ 0 \\ 0 \end{array} \right] \cos 5t + \left[\begin{array}{c} 1 \\ 0 \\ 0 \end{array} \right] \sin 5t \right) e^{5t}$$

$$x = 25C_1 e^t + C_2 (\cos 5t - 5 \sin 5t) + C_3 (5 \cos 5t + \sin 5t)$$

$$y = 25C_1 e^t + C_2 (1 - 5 \sin 5t) + C_3 (5 \sin 5t)$$

$$y = 25C_1 + C_2 + 5C_3$$

$$\begin{cases} 25C_1 + C_2 + 5C_3 = 4 \\ -7C_1 + C_2 = 6 \\ 6C_1 + C_2 = -7 \end{cases}$$

$$\lambda = 0 + 5i$$

$$\left[\begin{array}{ccc|c} 1-5i & -12 & -14 & 0 \\ 1 & 2-5i & -3 & 0 \\ 1 & 1 & -2-5i & 0 \end{array} \right]$$

$$\begin{aligned} (1-5i)k_1 - 12k_2 - 14k_3 &= 0 \\ k_1 + (2-5i)k_2 - 3k_3 &= 0 \\ - (k_1 + k_2 + (-2-5i)k_3) &= 0 \end{aligned}$$

$$(2-i)(\lambda^2 + 25)$$

$$\left[\begin{array}{cccc} 1 & -1 & 25 & -25 \\ 1 & 0 & 25 & 0 \\ 1 & 0 & 25 & 0 \end{array} \right] -$$

$$(1-5i)k_1 - 12k_2 - 14k_3 = 0 \quad \leftarrow k_2 = k_3$$

$$(1-5i)k_1 - 26k_3 = 0$$

$$k_1 = \frac{26}{(1-5i)}k_3 = \frac{26(1+5i)}{26}k_3 = (1+5i)k_3$$

$$(1+5i)k_2, k_2, k_3 \quad \left[\begin{array}{c} 1+5i \\ 1 \\ 1 \end{array} \right] \vec{B}_1 = \left[\begin{array}{c} 1 \\ 1 \\ 1 \end{array} \right] \vec{B}_2 = \left[\begin{array}{c} 5 \\ 0 \\ 0 \end{array} \right]$$

$$y = -7C_1 e^t + C_2 (\cos 5t) + C_3 (\sin 5t) \quad z = 6C_1 e^t + C_2 (\cos 5t)$$

$$6 = -7C_1 e^t + C_2 (1) + C_3 (0) \quad + C_3 (\sin 5t)$$

$$-7 = 6C_1 e^t + C_2 (1) + C_3 (0)$$

$$-7 = 6C_1 + C_2$$

$$\left[\begin{array}{ccc|c} 25 & 1 & 5 & 4 \\ -7 & 1 & 0 & 6 \\ 6 & 1 & 0 & -7 \end{array} \right] \text{ref} \quad \left[\begin{array}{ccc|c} 1 & 0 & 0 & -1 \\ 0 & 1 & 0 & 6 \\ 0 & 0 & 1 & 1 \end{array} \right] \quad \begin{array}{l} C_1 = 1 \\ C_2 = 6 \\ C_3 = 1 \end{array}$$

$$\boxed{\vec{X} = -1 \left[\begin{array}{c} 25 \\ -7 \\ 6 \end{array} \right] e^t - 1 \left(\left[\begin{array}{c} 1 \\ 0 \\ 0 \end{array} \right] \cos 5t - \left[\begin{array}{c} 5 \\ 0 \\ 0 \end{array} \right] \sin 5t \right) + 6 \left(\left[\begin{array}{c} 5 \\ 0 \\ 0 \end{array} \right] \cos 5t + \left[\begin{array}{c} 1 \\ 0 \\ 0 \end{array} \right] \sin 5t \right)}$$

8.3 day 1

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

$$\frac{dx}{dt} = 5x + 9y + 2$$

$$\frac{dy}{dt} = -x + 11y + 6$$

$$\vec{x}' = \begin{bmatrix} 5 & 9 \\ -1 & 11 \end{bmatrix} \vec{x} + \begin{bmatrix} 2 \\ 6 \end{bmatrix}$$

$$\left| \begin{array}{cc|c} 5-\lambda & 9 & 0 \\ -1 & 11-\lambda & 0 \end{array} \right| = 0$$

$$(5-\lambda)(11-\lambda) + 9 = 0$$

$$\lambda^2 - 16\lambda + 64 = 0$$

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

$$\lambda = 8 \text{ repeated}$$

$$\lambda=8$$

$$\begin{bmatrix} 5-8 & 9 \\ -1 & 11-8 \end{bmatrix} = \begin{bmatrix} -3 & 9 \\ -1 & 3 \end{bmatrix}$$

$$\begin{bmatrix} -3 & 9 \\ -1 & 3 \end{bmatrix} = \begin{bmatrix} 1 & -3 \\ 0 & 0 \end{bmatrix}$$

not

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

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

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

repeat $\lambda=8$

$$\begin{bmatrix} -3 & 9 \\ -1 & 3 \end{bmatrix}$$

not

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

$$k_1 - 3k_2 = -1$$

$$k_1 = 3k_2 - 1$$

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

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

$$\vec{x}_C = C_1 \begin{bmatrix} 3 \\ 1 \end{bmatrix} e^{8t} + C_2 \left(\begin{bmatrix} 3 \\ 1 \end{bmatrix} t e^{8t} + \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{8t} \right)$$

$$\text{for } \begin{bmatrix} 2 \\ 6 \end{bmatrix}, \vec{x}_P = \begin{bmatrix} A \\ B \end{bmatrix} \quad \vec{x}' = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 5 & 9 \\ -1 & 11 \end{bmatrix} \begin{bmatrix} A \\ B \end{bmatrix} + \begin{bmatrix} 2 \\ 6 \end{bmatrix}$$

$$\begin{cases} 5A + 9B + 2 = 0 \\ -A + 11B + 6 = 0 \end{cases}$$

$$\begin{cases} 5A + 9B = -2 \\ -A + 11B = -6 \end{cases} \quad \begin{bmatrix} 5 & 9 & -2 \\ -1 & 11 & -6 \end{bmatrix}$$

not

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

$$\vec{x}_P = \begin{bmatrix} 1/2 \\ -1/2 \end{bmatrix}$$

$$\boxed{\vec{x} = C_1 \begin{bmatrix} 3 \\ 1 \end{bmatrix} e^{8t} + C_2 \left(\begin{bmatrix} 3 \\ 1 \end{bmatrix} t e^{8t} + \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{8t} \right) + \begin{bmatrix} 1/2 \\ -1/2 \end{bmatrix}}$$

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

$$\vec{X}' = \begin{bmatrix} 1 & -4 \\ 4 & 1 \end{bmatrix} \vec{X} + \begin{bmatrix} 4t+9e^{6t} \\ -t+e^{6t} \end{bmatrix} \quad \left| \begin{array}{cc|c} 1-\lambda & -4 & -D(1-\lambda)(1-\lambda)+16=0 \\ 4 & 1-\lambda & \end{array} \right. \quad \lambda^2 - 2\lambda + 17 = 0$$

$$\lambda = \frac{2 \pm \sqrt{4-4(17)}}{2} = \frac{2 \pm 8i}{2} = 1 \pm 4i$$

$$\lambda = 1 + 4i$$

$$\begin{bmatrix} 1-(1+4i) & -4 \\ 4 & 1-(1+4i) \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -4i & -4 \\ 4 & -4i \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$4K_1 - 4iK_2 =$$

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

$$4K_1 = 4iK_2$$

$$\begin{matrix} K_1 = iK_2 \\ (iK_2, K_2) \\ (i, 1) \end{matrix}$$

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

$$\text{for } \begin{bmatrix} 4t+9e^{6t} \\ t+e^{6t} \end{bmatrix} \quad \vec{x}_p = \begin{bmatrix} At+B+Ce^{6t} \\ Dt+E+Fe^{6t} \end{bmatrix} \quad \vec{x}' = \begin{bmatrix} A+6Ce^{6t} \\ D+6Fe^{6t} \end{bmatrix}$$

into DE:

$$\begin{bmatrix} A+6Ce^{6t} \\ D+6Fe^{6t} \end{bmatrix} = \begin{bmatrix} 1 & -4 \\ 4 & 1 \end{bmatrix} \begin{bmatrix} At+B+Ce^{6t} \\ Dt+E+Fe^{6t} \end{bmatrix} + \begin{bmatrix} 4t+9e^{6t} \\ t+e^{6t} \end{bmatrix}$$

$$\begin{cases} At+B+Ce^{6t} - 4Dt - 4E - 4Fe^{6t} + 4t + 9e^{6t} = A + 6Ce^{6t} \\ 4At + 4B + 4Ce^{6t} + Dt + E + Fe^{6t} - t + e^{6t} = D + 6Fe^{6t} \end{cases}$$

$$\begin{cases} (A-4D+4)t + (B-4E) + (C-4F+9)e^{6t} = (A)t + (D)t + (6C)e^{6t} \\ (A-4D+4)t + (B-4E) + (C-4F+9)e^{6t} = (0)t + (0)t + (6F)e^{6t} \end{cases}$$

$$\begin{cases} A-4D+4 = 0 \\ B-4E = A \\ C-4F+9 = 6C \\ 4A+D-1 = 0 \\ 4B+F = D \\ 4C+F+1 = 6F \end{cases} \quad \begin{cases} A+0B+0C-4D+0E+0F = -4 \\ -1A+1B+0C+0D-4E+0F = 0 \\ 0A+0B-5C+0D+0E-4F = -9 \\ 4A+0B+0C+1D+0E+0F = 1 \\ 0A+4B+0C-1D+1E+0F = 0 \\ 0A+0B+4C+0D+0E-5F = -1 \end{cases} \quad \text{ret} \rightarrow \begin{array}{l} A=0 \\ B=\frac{4}{17} \\ C=1 \\ D=1 \\ E=\frac{4}{17} \\ F=1 \end{array}$$

$$\vec{x}_p = \begin{bmatrix} 0t+\frac{4}{17} + 1e^{6t} \\ 1t+\frac{4}{17} + 1e^{6t} \end{bmatrix}$$

$$\boxed{\vec{x} = C_1 \left(\begin{bmatrix} 0 \\ 1 \end{bmatrix} \cos 4t - \begin{bmatrix} 1 \\ 0 \end{bmatrix} \sin 4t \right) e^t + C_2 \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} \cos 4t + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \sin 4t \right) e^t + \begin{bmatrix} \frac{4}{17} + e^{6t} \\ t + \frac{1}{17} + e^{6t} \end{bmatrix}}$$

or can be written as

$$\boxed{\vec{x} = C_1 \left(\begin{bmatrix} 0 \\ 1 \end{bmatrix} \cos 4t - \begin{bmatrix} 1 \\ 0 \end{bmatrix} \sin 4t \right) e^t + C_2 \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} \cos 4t + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \sin 4t \right) e^t + \begin{bmatrix} 0 \\ 1 \end{bmatrix} t + \begin{bmatrix} \frac{4}{17} \\ \frac{4}{17} \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{6t}}$$

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

$$\vec{X}' = \begin{bmatrix} -1 & 5 \\ -1 & 1 \end{bmatrix} \vec{X} + \begin{bmatrix} \sin t \\ -2\cos t \end{bmatrix} \quad \left| \begin{array}{cc|c} -1 & 5 & 0 \\ -1 & 1 & 0 \end{array} \right. \Rightarrow (-1-\lambda)(1-\lambda) + 5 = 0 \\ \lambda^2 + 4 = 0 \Rightarrow \lambda = \underline{\underline{0 \pm 2i}}$$

$$\lambda = 0 + 2i$$

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

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

$$-k_1 + (1-2i)k_2 = 0$$

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

$$\begin{cases} (1-2i)k_2 \\ (1-2i, 1) \end{cases} \quad \vec{B}_1 = \begin{bmatrix} 1 \\ 1-2i \end{bmatrix} \quad \vec{B}_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

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

$$\text{for } \begin{bmatrix} \sin t \\ -2\cos t \end{bmatrix} \quad \vec{x}_P = \begin{bmatrix} A\cos t + B\sin t \\ C\cos t + D\sin t \end{bmatrix} \quad \vec{x} = \begin{bmatrix} -As\sin t + Bs\cos t \\ -Cs\sin t + Ds\cos t \end{bmatrix}$$

$$\begin{bmatrix} -As\sin t + Bs\cos t \\ -Cs\sin t + Ds\cos t \end{bmatrix} = \begin{bmatrix} -1 & 5 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} A\cos t + B\sin t \\ C\cos t + D\sin t \end{bmatrix} + \begin{bmatrix} \sin t \\ -2\cos t \end{bmatrix}$$

$$\begin{cases} -Acost - Bsint + 5Ccost + 5Dsint + sint = -Asint + Bsint \\ -Acost - Bsint + Cost + Dsint - 2cost = -Csint + Dcost \end{cases}$$

$$\begin{cases} (-A+5C)cost + (-B+5D+1)sint = (B)cost + (-A)sint \\ (-A+C-2)cost + (-B+D)sint = (D)cost + (-C)sint \end{cases}$$

$$\begin{cases} -A+5C = B \\ -B+5D+1 = -A \\ -A+C-2 = D \\ -B+D = -C \end{cases} \quad \left[\begin{array}{cccc|c} -1 & 1 & 5 & 0 & D = 0 \\ 1 & -1 & 0 & 5 & C = -1 \\ -1 & 1 & 1 & -1 & B = -1/3 \\ 0 & 1 & 1 & 1 & A = -2/3 \end{array} \right] \xrightarrow{\text{red}} \begin{array}{l} A = -3 \\ B = -1/3 \\ C = -2/3 \\ D = 1/3 \end{array}$$

$$\vec{x}_P = \begin{bmatrix} -3cost - 1/3\sin t \\ -2/3cost + 1/3\sin t \end{bmatrix}$$

$$\boxed{\vec{x} = C_1 \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} \cos 2t - \begin{bmatrix} -2 \\ 0 \end{bmatrix} \sin 2t \right) + C_2 \left(\begin{bmatrix} -2 \\ 0 \end{bmatrix} \cos 2t + \begin{bmatrix} 1 \\ 1 \end{bmatrix} \sin 2t \right) + \begin{bmatrix} -3 \\ -2/3 \end{bmatrix} \cos t + \begin{bmatrix} -1/3 \\ 1/3 \end{bmatrix} \sin t}$$

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

$$\vec{X}' = \begin{bmatrix} 0 & 0 & 5 \\ 0 & 5 & 0 \\ 5 & 0 & 0 \end{bmatrix} \vec{X} + \begin{bmatrix} 5 \\ -10 \\ 40 \end{bmatrix}$$

$$\left| \begin{array}{ccc|c} 0-\lambda & 0 & 5 & 0 \\ 0 & 5-\lambda & 0 & 0 \\ 5 & 0 & 0-\lambda & 0 \end{array} \right| \Rightarrow \begin{aligned} (-\lambda)((5-\lambda)(-\lambda)-0) - 0(-1) + 5(0-5(5-\lambda)) \\ \lambda^2(5-\lambda) - 25(5-\lambda) = 0 \\ (5-\lambda)(\lambda^2-25) = 0 \\ (5-\lambda)(\lambda-5)(\lambda+5) = 0 \end{aligned}$$

$\lambda = 5$ repeated, $\lambda = -5$

$$\lambda = -5$$

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

$$\left[\begin{array}{ccc|c} 5 & 0 & 5 & 0 \\ 0 & 10 & 0 & 0 \\ 5 & 0 & 5 & 0 \end{array} \right]$$

mat

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

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

$k_2 = 0$

$$(-k_3, 1, k_3) \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$

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

$$\text{for } \begin{bmatrix} 5 \\ -10 \\ 40 \end{bmatrix} \quad \vec{x}_p = \begin{bmatrix} 4 \\ B \\ C \end{bmatrix} \quad \vec{x}' = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 5 \\ 0 & 5 & 0 \\ 5 & 0 & 0 \end{bmatrix} \begin{bmatrix} 4 \\ B \\ C \end{bmatrix} + \begin{bmatrix} 5 \\ -10 \\ 40 \end{bmatrix}$$

$$\begin{cases} 5C + 5 = 0 \\ 5B - 10 = 0 \\ 5A + 40 = 0 \end{cases} \quad \begin{cases} C = -1 \\ B = 2 \\ A = -8 \end{cases}$$

$$\vec{x}_p = \begin{bmatrix} -8 \\ 2 \\ -1 \end{bmatrix}$$

$$\lambda = 5$$

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

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

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

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

$$(k_1, k_2, k_1) \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$(1, 1, 1)$$

$$(1, 0, 1)$$

$$\vec{x} = c_1 \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} e^{-5t} + c_2 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} e^{5t} + c_3 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} e^{5t}$$

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

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

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

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

$$\boxed{\vec{x} = c_1 \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} e^{-5t} + c_2 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} e^{5t} + c_3 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} e^{5t} + \begin{bmatrix} -8 \\ 2 \\ -1 \end{bmatrix}}$$

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

$$\vec{X}' = \begin{bmatrix} -1 & 5 \\ -1 & 1 \end{bmatrix} \vec{X} + \begin{bmatrix} \sin t \\ -2\cos t \end{bmatrix}, \quad \vec{X}(0) = \begin{bmatrix} 7 \\ -14/3 \end{bmatrix} \quad \begin{vmatrix} -1-\lambda & 5 \\ -1 & 1-\lambda \end{vmatrix} = (-1-\lambda)(1-\lambda) + 5 = 0$$

$$\lambda^2 + 4 = 0, \lambda = \underline{\underline{0 \pm 2i}}$$

$$\lambda = 0 + 2i$$

$$\begin{bmatrix} -1-(0+2i) & 5 \\ -1 & 1-(0+2i) \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

$$-k_1 + (1-2i)k_2 = 0$$

$$k_1 = (1-2i)k_2$$

$$\begin{cases} (1-2i)k_2, k_2 \\ (1-2i, 1) \end{cases} \quad \vec{B}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \vec{B}_2 = \begin{bmatrix} -2 \\ 0 \end{bmatrix}$$

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

$$\text{for } \begin{bmatrix} \sin t \\ -2\cos t \end{bmatrix} \quad \vec{X}_p = \begin{bmatrix} A\cos t + B\sin t \\ C\cos t + D\sin t \end{bmatrix} \quad \vec{x} = \begin{bmatrix} -As\sin t + Bs\cos t \\ -Cs\sin t + Ds\cos t \end{bmatrix}$$

$$\begin{bmatrix} -As\sin t + Bs\cos t \\ -Cs\sin t + Ds\cos t \end{bmatrix} = \begin{bmatrix} -1 & 5 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} A\cos t + B\sin t \\ C\cos t + D\sin t \end{bmatrix} + \begin{bmatrix} \sin t \\ -2\cos t \end{bmatrix}$$

$$\begin{cases} -Ac\sin t - Bs\sin t + 5C\cos t + 5D\sin t + \sin t = -As\sin t + Bs\cos t \\ -Cc\sin t - Ds\sin t - 2\cos t = -Cs\sin t + Ds\cos t \end{cases}$$

$$\begin{cases} (-A+5C)\cos t + (-B+5B+1)\sin t = (B)\cos t + (-A)\sin t \\ (-A-C-2)\cos t + (-B-D)\sin t = (D)\cos t + (-C)\sin t \end{cases}$$

$$\begin{cases} -A+5C = B \\ -B+5B+1 = -A \\ -A-C-2 = D \\ -B-D = -C \end{cases} \quad \begin{cases} -1A - 1B + 5C + 0D = 0 \\ 1A + 4B + 0C + 1D = -1 \\ -1A + 0B - 1C - 1D = 2 \\ 0A - 1B + 1C - 1D = 0 \end{cases} \quad \text{ref} \rightarrow \begin{cases} A = -4/3 \\ B = 3/3 \\ C = -8/3 \\ D = -11/3 \end{cases}$$

$$\vec{X}_p = \begin{bmatrix} -4/3 \cos t + 3/3 \sin t \\ -8/3 \cos t - 11/3 \sin t \end{bmatrix}$$

$$\vec{X} = C_1 \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} \cos 2t - \begin{bmatrix} -2 \\ 0 \end{bmatrix} \sin 2t \right) + C_2 \left(\begin{bmatrix} -2 \\ 0 \end{bmatrix} \cos 2t + \begin{bmatrix} 1 \\ 1 \end{bmatrix} \sin 2t \right) + \begin{bmatrix} -4/3 \cos t + 3/3 \sin t \\ -8/3 \cos t - 11/3 \sin t \end{bmatrix}$$

(continued ...)

8.3 day #5b continued..

$$\vec{X} = C_1 \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} \cos 2t - \begin{bmatrix} -2 \\ 0 \end{bmatrix} \sin 2t \right) + C_2 \left(\begin{bmatrix} -2 \\ 0 \end{bmatrix} \cos 2t + \begin{bmatrix} 1 \\ 1 \end{bmatrix} \sin 2t \right) + \begin{bmatrix} -43/31 \cos t + 3/31 \sin t \\ -8/31 \cos t - 11/31 \sin t \end{bmatrix}$$

$$\text{now, } \vec{X}(0) = \begin{bmatrix} 7 \\ -14/3 \end{bmatrix}$$

$$x = C_1 (\cos 2t + 2 \sin 2t) + C_2 (-2 \cos 2t + \sin 2t) - 43/31 \cos t + 3/31 \sin t$$

$$7 = C_1 (1 + 2(0)) + C_2 (-2(1) + 0) - 43/31 (1) + 3/31 (0)$$

$$C_1 - 2C_2 = \frac{260}{31}$$

$$y = C_1 (\cos 2t) + C_2 (\sin 2t) - 8/31 \cos t - 11/31 \sin t$$

$$-14/3 = C_1 (1) + C_2 (0) - 8/31 (1) - 11/31 (0)$$

$$C_1 = \frac{-410}{93}, \quad \left(-\frac{410}{93}\right) - 2C_2 = \frac{260}{31}$$

$$2C_2 = -\frac{1190}{93}, \quad C_2 = \frac{-595}{93}$$

$$\boxed{\vec{X} = -\frac{410}{93} \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} \cos 2t - \begin{bmatrix} -2 \\ 0 \end{bmatrix} \sin 2t \right) - \frac{595}{93} \left(\begin{bmatrix} -2 \\ 0 \end{bmatrix} \cos 2t + \begin{bmatrix} 1 \\ 1 \end{bmatrix} \sin 2t \right) + \begin{bmatrix} -43/31 \cos t + 3/31 \sin t \\ -8/31 \cos t - 11/31 \sin t \end{bmatrix}}$$

8.3 day 2

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

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

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

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

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

$$\begin{array}{c} \text{mat} \\ \left[\begin{array}{cc|c} 1 & -1 & 0 \\ 0 & 0 & 0 \end{array} \right] \end{array} \quad \begin{array}{c} k_1-k_2=0 \\ k_1=k_2 \end{array} \quad \begin{array}{c} \text{mat} \\ \left[\begin{array}{cc|c} 1 & -2 & 0 \\ 0 & 0 & 0 \end{array} \right] \end{array} \quad \begin{array}{c} k_1-2k_2=0 \\ k_1=2k_2 \end{array}$$

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

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

$$\vec{x}_p = \vec{\Phi} \int \vec{\Phi}^{-1} F dt = \begin{bmatrix} e^{2t} & 2e^{2t} \\ e^{2t} & e^{2t} \end{bmatrix} \int \begin{bmatrix} -e^{-2t} & 2e^{-2t} \\ e^{-t} & -e^{-t} \end{bmatrix} \begin{bmatrix} 2 \\ e^{-3t} \end{bmatrix} dt$$

$$\int \begin{bmatrix} -2e^{-2t} + 2e^{-5t} \\ 2e^{-t} - e^{-4t} \end{bmatrix} dt$$

$$\begin{bmatrix} e^{2t} & 2e^{2t} \\ e^{2t} & e^{2t} \end{bmatrix} \begin{bmatrix} e^{-2t} - \frac{2}{5}e^{-5t} \\ -2e^{-t} + \frac{1}{4}e^{-4t} \end{bmatrix}$$

$$\begin{bmatrix} e^{2t}(e^{-2t} - \frac{2}{5}e^{-5t}) + 2e^{2t}(-2e^{-t} + \frac{1}{4}e^{-4t}) \\ e^{2t}(e^{-2t} - \frac{2}{5}e^{-5t}) + e^{2t}(-2e^{-t} + \frac{1}{4}e^{-4t}) \end{bmatrix}$$

$$\vec{x}_p = \begin{bmatrix} 1 - \frac{2}{5}e^{-3t} - 4 + \frac{1}{2}e^{-3t} \\ -\frac{2}{5}e^{-3t} - 2 + \frac{1}{4}e^{-3t} \end{bmatrix} = \begin{bmatrix} -3 + \frac{1}{10}e^{-3t} \\ -1 - \frac{3}{20}e^{-3t} \end{bmatrix}$$

$$\boxed{\vec{x} = C_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{2t} + C_2 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^t + \begin{bmatrix} -3 \\ -1 \end{bmatrix} + \begin{bmatrix} 1/10 \\ -3/20 \end{bmatrix} e^{-3t}}$$

#2b. Use variation of parameters to solve the

system:

$$\vec{X}' = \begin{bmatrix} 3 & 2 \\ -2 & -1 \end{bmatrix} \vec{X} + \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{-t} \quad \left| \begin{array}{l} 3-t & 2 \\ -2 & -1-t \end{array} \right| = 0 \quad (3-t)(-1-t) + 4 = 0 \quad (\lambda-1)(\lambda-1) = 0 \\ \Rightarrow t^2 - 2t + 1 = 0 \quad \underline{\lambda=1 \text{ (repeated)}}$$

$$\frac{\lambda=1}{\begin{bmatrix} 3-1 & 2 \\ -2 & -1-1 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ 1 & 0 \end{bmatrix}} \quad \begin{bmatrix} 2 & 2 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix} \quad \begin{matrix} \text{repeat} \\ \text{not} \end{matrix}$$

$$\begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad K_1 + K_2 = 0 \\ K_1 = -K_2$$

$$(-1)K_2, K_2 \quad (1, -1) \quad \begin{bmatrix} 1 \\ -1 \end{bmatrix} \quad (K_1, \frac{1}{2}K_2) \quad (0, \frac{1}{2}K_2) \quad \begin{bmatrix} 0 \\ \frac{1}{2}K_2 \end{bmatrix}$$

$$\mathbb{D} = \begin{bmatrix} e^t & te^t \\ -e^t & -te^t + \frac{1}{2}e^{2t} \end{bmatrix} \quad \left| \begin{array}{cc} e^t & te^t \\ -e^t & -te^t + \frac{1}{2}e^{2t} \end{array} \right| = e^t(-te^t + \frac{1}{2}e^{2t}) + te^{2t} = -te^{2t} + \frac{1}{2}e^{2t} + te^{2t} = \frac{1}{2}e^{2t}$$

$$\mathbb{D}^{-1} = \frac{1}{\frac{1}{2}e^{2t}} \begin{bmatrix} -te^{2t} + \frac{1}{2}e^{2t} & -te^{2t} \\ e^t & e^t \end{bmatrix} = \begin{bmatrix} -2te^{2t} + e^{2t} & -2te^{2t} \\ 2e^{2t} & 2e^{2t} \end{bmatrix}$$

$$\vec{X}_p = \mathbb{D}^{-1} \int \mathbb{D}^{-1} F dt = \begin{bmatrix} e^t & te^t \\ -e^t & -te^t + \frac{1}{2}e^{2t} \end{bmatrix} \begin{bmatrix} -2te^{2t} + e^{2t} & -2te^{2t} \\ 2e^{2t} & 2e^{2t} \end{bmatrix} \begin{bmatrix} 2e^{2t} \\ e^{-t} \end{bmatrix} dt$$

$$\int \begin{bmatrix} -4te^{2t} + 2e^{2t} - 2te^{-2t} \\ 4e^{-2t} + 2e^{-2t} \end{bmatrix} dt \quad \begin{matrix} \int e^{2t} dt \text{ u=t dv=e}^{2t} dt \\ du=2e^{2t} dt \end{matrix} \quad \begin{matrix} \int e^{-2t} dt \text{ u=t dv=e}^{-2t} dt \\ du=-e^{-2t} dt \end{matrix}$$

$$\int \begin{bmatrix} -6te^{-2t} + 2e^{-2t} \\ 6e^{-2t} \end{bmatrix} dt$$

$$\vec{X}_p = \begin{bmatrix} e^t & te^t \\ -e^t & -te^t + \frac{1}{2}e^{2t} \end{bmatrix} \begin{bmatrix} 3te^{-2t} - e^{-2t} \\ -3e^{-2t} \end{bmatrix}$$

$$\vec{X}_p = \begin{bmatrix} 3te^{-t} - e^{-t} - 3te^t \\ -3te^t + e^{-t} + 3te^{-3t} - \frac{3}{2}e^{-t} \end{bmatrix} = \begin{bmatrix} -e^{-t} \\ -\frac{1}{2}e^{-t} \end{bmatrix}$$

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

#3b. Use variation of parameters to solve the

system:

$$\vec{X}' = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \vec{X} + \begin{bmatrix} 0 \\ \sec t \tan t \end{bmatrix} \quad \left| \begin{array}{l} 0 \rightarrow 1 \\ -1 \rightarrow 0 \end{array} \right. \Rightarrow \begin{array}{l} (-\lambda)(-\lambda) + 1 = 0 \\ \lambda^2 + 1 = 0 \end{array} \quad \lambda = 0 \pm i$$

$$\begin{array}{l} \lambda = 0 \pm i \\ \begin{bmatrix} -i & 1 \\ -1 & -i \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad k_2 = ik_1 \\ -ik_1 + ik_2 = 0 \quad \begin{bmatrix} 1 \\ i \end{bmatrix} \quad \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \begin{bmatrix} 0 \\ 1 \end{bmatrix} \\ \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad \begin{bmatrix} 1 \\ i \end{bmatrix} \quad \vec{B}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \vec{B}_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \end{array}$$

$$\vec{\Phi} = \begin{bmatrix} \cos t & \sin t \\ -\sin t & \cos t \end{bmatrix} \quad \left| \begin{array}{l} \cos t \sin t \\ -\sin t \cos t \end{array} \right| = \cos^2 t + \sin^2 t = 1$$

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

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

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

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

$$\begin{aligned} & \int \sin t \sec t \tan t dt \\ & - \int \sin t \frac{1}{\cos t} \frac{\sin t}{\cos t} dt \\ & - \int \frac{\sin^2 t}{\cos^2 t} dt \\ & - \int \frac{(1 - \cos^2 t)}{\cos^2 t} dt \\ & - \int \sec^2 t dt + \int 1 dt \\ & - \tan t + t \\ & - - - - \\ & \int \cos t \sec t \tan t dt \\ & \int \cos t \frac{1}{\cos t} \frac{\sin t}{\cos t} dt \\ & \int \frac{\sin t}{\cos^2 t} dt \quad u = \cos t \\ & - \int \frac{1}{u} du = \ln |u| \end{aligned}$$

$$\cos \frac{\sin t}{\cos t} = \sin t$$

$$\boxed{\vec{X} = C_1 \begin{bmatrix} \cos \\ -\sin t \end{bmatrix} + C_2 \begin{bmatrix} \sin t \\ \cos t \end{bmatrix} + \begin{bmatrix} \cancel{-\cos \tan t + t \cos - \sin \ln |\cos t|} \\ \sin \tan t - t \sin - \cos \ln |\cos t| \end{bmatrix}}$$

or

$$\boxed{\vec{X} = C_1 \begin{bmatrix} \cos \\ -\sin t \end{bmatrix} + C_2 \begin{bmatrix} \sin t \\ \cos t \end{bmatrix} + \begin{bmatrix} -\sin t \\ \sin \tan t \end{bmatrix} + \begin{bmatrix} \cos t \\ -\sin t \end{bmatrix} t + \begin{bmatrix} -\sin t \\ -\cos t \end{bmatrix} \ln |\cos t|}$$

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

$$\vec{X}' = \begin{bmatrix} 1 & 2 \\ -\frac{1}{2} & 1 \end{bmatrix} \vec{X} + \begin{bmatrix} \csc t \\ \sec t \end{bmatrix} e^t \quad \left| \begin{array}{l} \rightarrow z \\ -z/2 + \lambda \end{array} \right. \Rightarrow \begin{array}{l} (1-\lambda)(1-\lambda) + 1 = 0 \\ \lambda^2 - 2\lambda + 2 = 0 \end{array}$$

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

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

$$\begin{bmatrix} 1-(1+i) & 2 \\ -\frac{1}{2} & 1-(1+i) \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix} * -ik_1 + 2k_2 = 0 \quad \vec{x}_c = C_1 \left(\begin{bmatrix} z \\ 0 \end{bmatrix} \cos t - \begin{bmatrix} 0 \\ 1 \end{bmatrix} \sin t \right) e^t + C_2 \left(\begin{bmatrix} 0 \\ 1 \end{bmatrix} \cos t + \begin{bmatrix} z \\ 0 \end{bmatrix} \sin t \right) e^t$$

$$\begin{bmatrix} -i & 2 \\ -\frac{1}{2} & -i \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix} * k_2 = \frac{1}{2} ik_1 \quad \vec{x}_c = C_1 \left[\begin{bmatrix} 2e^t \cos t \\ -e^t \sin t \end{bmatrix} \right] + C_2 \left[\begin{bmatrix} 2e^t \sin t \\ e^t \cos t \end{bmatrix} \right]$$

$$\mathbb{D} = \begin{bmatrix} 2e^t \cos t & 2e^t \sin t \\ -e^t \sin t & e^t \cos t \end{bmatrix} \begin{bmatrix} 2e^t \cos t & 2e^t \sin t \\ -e^t \sin t & e^t \cos t \end{bmatrix}^{-1} = 2e^{2t} \cos^2 t + 2e^{2t} \sin^2 t = 2e^{2t} (\cos^2 t + \sin^2 t) = 2e^{2t}$$

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

$$\vec{X}_p = \mathbb{D} \int \mathbb{D}^{-1} F dt = \begin{bmatrix} 2e^t \cos t & 2e^t \sin t \\ -e^t \sin t & e^t \cos t \end{bmatrix} \int \begin{bmatrix} \frac{1}{2} e^{-t} \cos t & -e^{-t} \sin t \\ \frac{1}{2} e^{-t} \sin t & e^{-t} \cos t \end{bmatrix} \begin{bmatrix} e^t \csc t \\ e^t \sec t \end{bmatrix} dt$$

$$\int \begin{bmatrix} \frac{1}{2} \cos t \csc t - \sin t \sec t \\ \frac{1}{2} \sin t \csc t + \cos t \sec t \end{bmatrix} dt$$

$$\int \begin{bmatrix} \frac{1}{2} \cos t - \frac{\sin t}{\cos t} \\ \frac{1}{2} + 1 \end{bmatrix} dt$$

$$\begin{aligned} & \frac{1}{2} \int \frac{\cos t}{\sin t} dt \quad u = \sin t \quad du = \cos t dt \\ & \frac{1}{2} \int u du \\ & \frac{1}{2} \ln |u| + C \\ & \int \frac{\sin t}{\cos t} dt \quad u = \cos t \quad du = -\sin t dt \\ & - \int \frac{1}{u} du \\ & -\ln |u| + C \end{aligned}$$

$$\vec{X}_p = \begin{bmatrix} 2e^t \cos t & 2e^t \sin t \\ -e^t \sin t & e^t \cos t \end{bmatrix} \begin{bmatrix} \frac{1}{2} \ln |\sin t| + \ln |\cos t| \\ \frac{3}{2} t \end{bmatrix}$$

$$\vec{X}_p = \begin{bmatrix} e^t \cos t \ln |\sin t| + 2e^t \cos t \ln |\cos t| + 3te^t \sin t \\ -\frac{1}{2} e^t \sin t \ln |\sin t| - e^t \sin t \ln |\cos t| + \frac{3}{2} te^t \cos t \end{bmatrix}$$

$$\boxed{\vec{X} = C_1 \begin{bmatrix} 2e^t \cos t \\ -e^t \sin t \end{bmatrix} + C_2 \begin{bmatrix} 2e^t \sin t \\ e^t \cos t \end{bmatrix} + \begin{bmatrix} e^t \cos t \ln |\sin t| + 2e^t \cos t \ln |\cos t| + 3te^t \sin t \\ -\frac{1}{2} e^t \sin t \ln |\sin t| - e^t \sin t \ln |\cos t| + \frac{3}{2} te^t \cos t \end{bmatrix}}$$

8.3 day 3

#1b. Solve the initial-value problem:

$$\vec{X}' = \begin{bmatrix} 1 & -1 \\ 1 & -1 \end{bmatrix} \vec{X} + \begin{bmatrix} 1/t \\ 1/t \end{bmatrix}, \quad \vec{X}(1) = \begin{bmatrix} 2 \\ -1 \end{bmatrix} \quad \left| \begin{array}{cc|c} 1-t & -1 & 1 \\ 1 & -1-t & 0 \end{array} \right| \Rightarrow \begin{array}{l} (1-t)(-1-t)+1=0 \\ t^2=0 \end{array} \quad \lambda=0 \text{ (repeated)}$$

$$\underbrace{\vec{X}}_{\lambda=0} = \begin{bmatrix} 1-t & -1 \\ 1 & -1-t \end{bmatrix} \vec{X} \quad \left| \begin{array}{cc|c} 1-t & -1 & 1 \\ 1 & -1-t & 0 \end{array} \right. \quad \left[\begin{array}{cc|c} 1 & -1 & 1 \\ 1 & -1 & 0 \end{array} \right] \quad \vec{X}_c = C_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{0t} + C_2 \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} t e^{0t} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} e^{0t} \right)$$

$$\left[\begin{array}{cc|c} 1 & -1 & 1 \\ 1 & -1 & 0 \end{array} \right] \xrightarrow[\text{ref}]{} \left[\begin{array}{cc|c} 1 & -1 & 1 \\ 0 & 0 & 0 \end{array} \right] \quad \left[\begin{array}{cc|c} 1 & -1 & 1 \\ 0 & 0 & 0 \end{array} \right] \quad \vec{X}_c = C_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + C_2 \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} t + \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right)$$

$$\left[\begin{array}{cc|c} 1 & -1 & 1 \\ 0 & 0 & 0 \end{array} \right] \xrightarrow[\substack{K_1-K_2=0 \\ K_1=K_2}]{} \left[\begin{array}{cc|c} 1 & -1 & 1 \\ 0 & 0 & 0 \end{array} \right] \quad K_1-K_2=1, K_1=K_2+1$$

$$\Phi = \begin{bmatrix} 1 & t+1 \\ 1 & t \end{bmatrix} \quad \left| \begin{array}{cc|c} 1 & t+1 & 1 \\ 1 & t & 0 \end{array} \right| = t - (t+1) = -1$$

$$\Phi^{-1} = \frac{1}{-1} \begin{bmatrix} t & -(t+1) \\ -1 & 1 \end{bmatrix} = \begin{bmatrix} -t & t+1 \\ 1 & -1 \end{bmatrix}$$

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

$$\int \begin{bmatrix} -1+t+\frac{1}{t} \\ \frac{1}{t}-\frac{1}{t} \end{bmatrix} dt = \int \begin{bmatrix} 1/t \\ 0 \end{bmatrix} dt$$

$$\vec{X}_p = \begin{bmatrix} 1 & t+1 \\ 1 & t \end{bmatrix} \begin{bmatrix} \ln|t| \\ 0 \end{bmatrix}$$

$$\vec{X}_p = \begin{bmatrix} \ln|t| \\ \ln|t| \end{bmatrix}$$

$$\vec{X} = C_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + C_2 \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} t + \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right) + \begin{bmatrix} \ln|t| \\ 0 \end{bmatrix} \quad \text{now, we } \vec{X}(1) = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$$

$$x = C_1 + C_2(t+1) + \ln|t|$$

$$z = C_1 + C_2((1)+1) + \ln(1)$$

$$z = C_1 + 2C_2 + 0 \quad \rightarrow \quad C_1 + 2C_2 = 2$$

$$y = C_1 + C_2(t) + \ln|t|$$

$$-1 = C_1 + C_2(1) + \ln(1) \quad C_1 + C_2 = -1$$

$$-1 = C_1 + C_2 + 0 \quad \rightarrow$$

$$\begin{cases} C_1 + 2C_2 = 2 \\ C_1 + C_2 = -1 \end{cases} \text{ mod } \begin{cases} C_1 = -4 \\ C_2 = 3 \end{cases}$$

$$\boxed{\vec{X} = -4 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + 3 \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} t + \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right) + \begin{bmatrix} \ln|t| \\ 0 \end{bmatrix}}$$

$$\boxed{\vec{X} = \begin{bmatrix} -4 \\ -1 \end{bmatrix} + \begin{bmatrix} 3 \\ 1 \end{bmatrix} t + \begin{bmatrix} 1 \\ 0 \end{bmatrix} \ln|t|}$$

8.3 day 4

#1b. 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):

$$2y''' + 4y'' - 6y' = 12 - 8\sin x$$

$$y(0) = 4, \quad y'(0) = 0, \quad y''(0) = -5,$$

$$y''' + 2y'' - 3y' = 6 - 4\sin x$$

$$\begin{cases} y^1 = 0y + 1y^1 + 0y'' + 0 \\ y'' = 0y + 0y^1 + 1y'' + 0 \\ y''' = 0y + 3y^1 - 2y'' + 6 - 4\sin x \end{cases}$$

$$\vec{x}' = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 3 & -2 \end{bmatrix} \vec{x} + \begin{bmatrix} 0 \\ 0 \\ 6 - 4\sin x \end{bmatrix}$$

$$\text{where } \vec{x} = \begin{bmatrix} y \\ y^1 \\ y'' \end{bmatrix}$$

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