

Name: \_\_\_\_\_

ID number: \_\_\_\_\_

1.) (5pts) Solve the homogeneous linear system  $X' = \begin{pmatrix} 4 & -1 \\ 1 & 6 \end{pmatrix} X$ .

2.) (5pts) Solve the system  $X' = AX + \begin{pmatrix} 3t \\ e^{-t} \end{pmatrix}$ , given that  $\Phi(t) = \begin{pmatrix} e^{-t} & -2e^{2t} \\ e^{-t} & e^{2t} \end{pmatrix}$  is a fundamental matrix of  $X' = AX$ .

1.)  $X' = AX, A = \begin{pmatrix} 4 & -1 \\ 1 & 6 \end{pmatrix}$   
 $\det(A - \lambda I) = \begin{vmatrix} 4-\lambda & -1 \\ 1 & 6-\lambda \end{vmatrix} = (4-\lambda)(6-\lambda) + 1$   
 $= \lambda^2 - 10\lambda + 25 = (\lambda - 5)^2$

$\lambda = 5$

$(A - 5I)K = 0; \begin{pmatrix} -1 & -1 & | & 0 \\ 1 & 1 & | & 0 \end{pmatrix}, \begin{pmatrix} 1 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix}$

$x + y = 0 \Rightarrow K \begin{pmatrix} 1 \\ -1 \end{pmatrix}$

$X_1 = \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{5t}$

$X_2 = (tK + P)e^{5t}, (A - 5I)P = K$

$\begin{pmatrix} -1 & -1 & | & 1 \\ 1 & 1 & | & -1 \end{pmatrix}, \begin{pmatrix} 1 & 1 & | & -1 \\ 0 & 0 & | & 0 \end{pmatrix}$

$x + y = -1 \Rightarrow P \begin{pmatrix} -1 \\ 0 \end{pmatrix}$

$\Rightarrow X_2 = \left[ t \begin{pmatrix} 1 \\ -1 \end{pmatrix} + \begin{pmatrix} -1 \\ 0 \end{pmatrix} \right] e^{5t}$

$= \begin{pmatrix} t-1 \\ -t \end{pmatrix} e^{5t}$

$\Rightarrow X = c_1 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{5t} + c_2 \begin{pmatrix} t-1 \\ -t \end{pmatrix} e^{5t}$

$t \in (-\infty, \infty)$

2.)  $\Phi^{-1} = \frac{1}{3e^t} \begin{pmatrix} e^{2t} & 2e^{2t} \\ -e^{-t} & e^{-t} \end{pmatrix} = \frac{1}{3} \begin{pmatrix} e^t & 2e^t \\ -e^{-2t} & e^{-2t} \end{pmatrix}$

$\Phi^{-1}F = \frac{1}{3} \begin{pmatrix} 3te^t + 2 \\ -3te^{-2t} + e^{-3t} \end{pmatrix}$

$\int \Phi^{-1}F = \frac{1}{3} \begin{pmatrix} 3(t-1)e^t + 2t \\ \left(\frac{3}{2}t + \frac{3}{4}\right)e^{-2t} - \frac{1}{3}e^{-3t} \end{pmatrix}$

$\Phi \int \Phi^{-1}F = \frac{1}{3} \begin{pmatrix} -\frac{9}{2} + (2t + \frac{2}{3})e^{-t} \\ \frac{9t}{2} - \frac{9}{4} + (2t - \frac{1}{3})e^{-t} \end{pmatrix}$

$X_p$

$X = \Phi C + X_p$

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1.) (5pts) Solve the homogeneous linear system  $X' = \begin{pmatrix} -6 & 1 \\ -2 & -4 \end{pmatrix} X$ .

2.) (5pts) Solve the system  $X' = AX + \begin{pmatrix} e^t \\ 2t \end{pmatrix}$ , given that  $\Phi(t) = \begin{pmatrix} e^{-2t} & 2e^t \\ e^{-2t} & 3e^t \end{pmatrix}$  is a fundamental matrix of  $X' = AX$ .

1.)  $X' = AX, A = \begin{pmatrix} -6 & 1 \\ -2 & -4 \end{pmatrix}$   
 $\det(A - \lambda I) = \begin{vmatrix} -6-\lambda & 1 \\ -2 & -4-\lambda \end{vmatrix} = (-6-\lambda)(-4-\lambda) + 2 = \lambda^2 + 10\lambda + 26$

$\Delta = 100 - 104 = -4$

$\lambda = \frac{-10 \pm 2i}{2} = -5 \pm i$

$\lambda_1 = -5 + i, (A - (-5+i)I)K_1 = 0$   
 $\begin{pmatrix} -6 - (-5+i) & 1 \\ -2 & -4 - (-5+i) \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} -1-i & 1 \\ -2 & 1-i \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \begin{pmatrix} -1-i & 1 \\ -2 & 1-i \end{pmatrix}$

$\begin{pmatrix} 1 & \frac{-(1-i)}{2} \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow x - \frac{(1-i)}{2}y = 0$

$K_1 = \begin{pmatrix} 1-i \\ 2 \end{pmatrix}$

$B_1 = \text{Re } K_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}, B_2 = \text{Im } K_1 = \begin{pmatrix} -1 \\ 0 \end{pmatrix}$

$X_1 = [B_1 \cos \beta t - B_2 \sin \beta t] e^{\alpha t}, \alpha = -5, \beta = 1$   
 $= \left[ \begin{pmatrix} 1 \\ 2 \end{pmatrix} \cos t - \begin{pmatrix} -1 \\ 0 \end{pmatrix} \sin t \right] e^{-5t}$

$X_2 = [B_2 \cos \beta t + B_1 \sin \beta t] e^{\alpha t}$   
 $= \left[ \begin{pmatrix} -1 \\ 0 \end{pmatrix} \cos t + \begin{pmatrix} 1 \\ 2 \end{pmatrix} \sin t \right] e^{-5t}$

$\Rightarrow X = C_1 \begin{pmatrix} \cos t + \sin t \\ 2 \cos t \end{pmatrix} e^{-5t} + C_2 \begin{pmatrix} -\cos t + \sin t \\ 2 \sin t \end{pmatrix} e^{-5t}$

$t \in (-\infty, \infty)$ .

2.)  $\Phi^{-1} = \frac{1}{e^{-2t} \begin{vmatrix} 3e^t & -2e^t \\ -e^{-2t} & e^{-2t} \end{vmatrix}} \begin{pmatrix} 3e^{2t} & -2e^{2t} \\ -e^{-t} & e^{-t} \end{pmatrix}$

$\Phi^{-1} F = \begin{pmatrix} 3e^{3t} - 4te^{2t} \\ -1 + 2te^{-t} \end{pmatrix}$

$\int \Phi^{-1} F = \begin{pmatrix} e^{3t} - (2t-1)e^{2t} \\ -t - 2(t+1)e^{-t} \end{pmatrix}$

$\Phi \int \Phi^{-1} F = \begin{pmatrix} (1-2t)e^t + 6t + 3 \\ (1-3t)e^t - 8t - 5 \end{pmatrix}$

$X_p$

$X = \Phi C + X_p$