

Problem 1: Solve this DE using Eigenvalues and Eigenvectors

Summer 2022

Solve the given initial value problem: **DE:** $\vec{x}'(t) = \begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix} \vec{x}(t)$, **IC:** $\vec{x}(0) = \begin{bmatrix} 0 \\ 4 \end{bmatrix}$

a. First find the eigenvalues of the matrix $A = \begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix}$.

The characteristic equation is: $\det(A - \lambda I) =$

$$\lambda^2 + 4\lambda + 3$$

So, the eigenvalues are $\lambda_1 =$

-1

and

 $\lambda_2 =$

-3

b. Is the system stable or unstable?

Stable

c. Find the corresponding eigenvectors.

i. Case $\lambda_1 = -1$: Show work then fill on the boxes.

$$\begin{bmatrix} -2+1 & 1 \\ 1 & -2+1 \end{bmatrix} * \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & 0 \end{bmatrix} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

$$v_1 - v_2 = 0$$

$$v_1 = v_2$$

$$v = v_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$x_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

ii. Case $\lambda = -3$: Show work then fill on the boxes.

$$\begin{bmatrix} -2+3 & 1 \\ 1 & -2+3 \end{bmatrix} * \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 0 \end{bmatrix} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

$$v_1 + v_2 = 0$$

$$v_1 = -v_2$$

$$v = v_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$x_2 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

The matching eigenvectors are: $\vec{x}_1 =$

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

and $\vec{x}_2 =$

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

d. Write out the general solution using constants c_1 and c_2 . Recall our **EEE** mnemonic. Each **fundamental solution** is a scalar function of time involving the **E**xponential of an **E**igenvalue, multiplied by the matching **E**igenvector.

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

e. Evaluate at time 0 to match the initial conditions: $\vec{x}(0) = \begin{bmatrix} 0 \\ 4 \end{bmatrix} = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix}$

$$c_1 = 2$$

$$\text{and } c_2 = 2$$

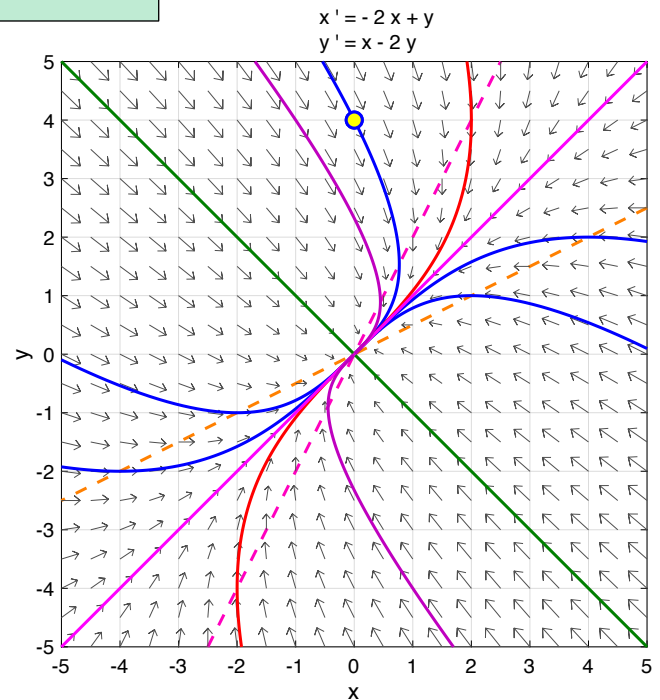
The solution matching the initial conditions is:

$$\vec{x}(t) = 2e^{-t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + 2e^{-3t} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

f. Classify the system using the table below.

The system is a: **Asymptotically stable improper node**

Roots (eigenvalues)	Type of Critical Point	Stability
distinct, positive	improper node	unstable
distinct, negative	improper node	asymptotically stable
opposite signs	saddle point	unstable
equal, positive	proper node or improper node	unstable
equal, negative	proper node or improper node	asymptotically stable
complex-valued:		
positive real part	spiral point	unstable
negative real part	spiral point	asymptotically stable
pure imaginary	center	stable



Problem 2: Solve the same Problem using the Laplace Transform (in Matrix Form)!

Solve the given initial value problem: **DE:** $\vec{x}'(t) = A \vec{x}(t)$ where $A = \begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix}$ **IC:** $\vec{x}(0) = \begin{bmatrix} 0 \\ 4 \end{bmatrix}$

Tip: The solution in the time-domain is $\vec{x}(t)$. Denote the solution in the s-domain as $\vec{X}(s)$ or just \vec{X} for short.

a. Recalling that the Laplace Transform is linear, what is the Laplace transform of the **RHS**?

Hint: the matrix A can be treated just like a constant.

$$\mathcal{L}\{A \vec{x}(t)\} = \begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix} * X(s)$$

b. What is the transform of the **LHS**? Use the fundamental derivative identity!

$$\mathcal{L}\{\vec{x}'(t)\} = sX(s) - \begin{bmatrix} 0 \\ 4 \end{bmatrix}$$



Combining the two sides and solving for \vec{X} you can show the solution is: $\vec{X}(s) = (sI - A)^{-1} \vec{x}(0)$

c. Write out the matrix $(sI - A)$ where I denotes the 2×2 identity matrix.

$$(sI - A) = \begin{bmatrix} 2+s & -1 \\ -1 & 2+s \end{bmatrix}$$

d. Give the **determinant** of this matrix. It will be a quadratic polynomial in the s variable. Factor it!

$$|sI - A| = s^2 + 4s + 3$$

Tip: Compare your answer to the characteristic polynomial in Problem 1.

e. Find the **inverse** of the matrix $(sI - A)$. Don't forget to divide by the determinant!

$$(sI - A)^{-1} = \frac{1}{(s+3)(s+1)} * \begin{bmatrix} 2+s & 1 \\ 1 & 2+s \end{bmatrix}$$

f. Now solve for \vec{X} using the formula given previously: $\vec{X} = (sI - A)^{-1} \vec{x}(0)$

$$\vec{X}(s) = (sI - A)^{-1} \vec{x}(0) = \frac{1}{(s+3)(s+1)} *$$

g. Solve in the time domain.

i. The partial fraction for the top component of $\vec{X}(s) = \begin{bmatrix} X_1(s) \\ X_2(s) \end{bmatrix}$ is: $X_1 = \frac{4}{s^2+4s+3} = \frac{2}{s+1} - \frac{2}{s+3}$

Find the top component $x_1(t)$ in the **time domain**.

$$x_1(t) = 2e^{-t} - 2e^{-3t}$$

ii. The partial fraction for the bottom component of $\vec{X}(s) = \begin{bmatrix} X_1(s) \\ X_2(s) \end{bmatrix}$ is: $X_2 = \frac{4s+8}{s^2+4s+3} = \frac{2}{s+1} + \frac{2}{s+3}$

Find the bottom component $x_2(t)$ in the **time domain**.

$$x_2(t) = 2e^{-t} + 2e^{-3t}$$

h. Are these components the same as you found in **Problem 1**? Yes or No?

Yes