Step-1

Consider the following differential equation:

$$\frac{du}{dt} = Ju$$

Here, *J* is a 2 by 2 Jordan block defined as below:

$$J = \begin{bmatrix} 5 & 1 \\ 0 & 5 \end{bmatrix}$$

Whereas,

$$u = \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

Step-2

Initial value:

Step-3

$$u(0) = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

Step-4

Solve by back substitution method.

Step-5

Above differential equation can be written as follows:

$$\frac{du_1}{dt} = 5u_1 + u_2$$

$$\frac{du_2}{dt} = 5u_2$$

Step-6

The system is triangular. So, solve the single variable equation and move upwards in further equation by back substitution method:

$$\frac{du_2}{dt} = 5u_2$$

Recall that solution of the differential equation is given as follows:

$$\frac{du}{dt} = au$$

Solution:

$$u(t) = e^{at}u(0)$$

So, the solution of the differential equation starting with initial values is:

$$u_2 = u_2(0)e^{5t}$$
$$= 2e^{5t}$$

Step-7

Solve the next equation having variable u_2 and substitute the values:

$$\frac{du_1}{dt} = 5u_1 + u_2$$

$$u_1 = (u_1(0) + tu_2(0))e^{5t}$$

$$= (1 + 2t)e^{5t}$$

Step-8

Therefore, the solution is:

$$u_1 = (1+2t)e^{5t}$$
$$u_2 = 2e^{5t}$$