

# Differential Equations, Dynamical Systems and Linear Algebra

Yunwei Ren

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# 1 First Examples

## 1.1 The Simplest Examples

## 1.2 Linear Systems with Constant Coefficients

2.

*Solution.*

(a)  $x_i(t) = k_i e^t$  where  $i = 1, 2, 3$ .

(b)  $x_1(t) = k_1 e^t$ ,  $x_2(t) = k_2 e^{-2t}$  and  $x_3(t) = k_3$ .

(b)  $x_1(t) = k_1 e^t$ ,  $x_2(t) = k_2 e^{-2t}$  and  $x_3(t) = k_3 e^{2t}$ . □

4.

*Solution.*

$$x'(t) = \begin{bmatrix} e^t \\ 4e^{2t} \\ 8e^{2t} \end{bmatrix} = \begin{bmatrix} 1 & & \\ & 2 & \\ & & 2 \end{bmatrix} \begin{bmatrix} e^t \\ 2e^{2t} \\ 4e^{2t} \end{bmatrix} = \begin{bmatrix} 1 & & \\ & 2 & \\ & 2 & 1 \end{bmatrix} \begin{bmatrix} e^t \\ 2e^{2t} \\ 4e^{2t} \end{bmatrix}.$$

□

6.

*Solution.* Suppose that  $A = \text{diag}(a_1, \dots, a_n)$ , then  $x_i(t) = K_i \exp(a_i t)$ . Hence,  $x(t) \rightarrow 0$  as  $t \rightarrow \infty$  for all solutions iff  $a_i < 0$  for each  $i = 1, 2, \dots, n$ . □

8.

*Proof.*

(a) It follows immediately that both the differential operator and  $A$  are linear operators.

(b) Since every solution is of form  $x(t) = (K_1 e^t, K_2 e^{-2t})$ ,  $u(t) = (e^t, 0)$  and  $v(t) = (0, e^{-2t})$  are two suitable solutions. □