

23 sep 2021.

Consideramos el caso general de una EDO lineal hom.  
de 2do orden:

$$ax'' + bx' + cx = 0$$

Haciendo  $y = x'$ , podemos expresarla como el sistema  
de 1er orden

$$\begin{cases} x' = y \\ y' = -\frac{bx' + cx}{a} \end{cases}$$

Para una EDO lineal de orden  $n$

$$y^{(n)} = g(t, y, y', \dots, y^{(n-1)})$$

podemos expresarlo como un sistema  
de tercer orden tomando

$$x_1 = y$$

$$x_2 = y'$$

$$\vdots$$

$$x_{n-1} = y^{(n-2)}$$

$$x_n = y^{(n-1)}$$

Al derivar, tenemos

$$x_1' = y' = x_2$$

$$x_2' = y'' = x_3$$

$$\vdots$$

$$x_{n-1}' = y^{(n-1)} = x_n$$

$$\begin{aligned} x_n' &= y^{(n)} = g(t, y, y', y'', \dots, y^{(n-1)}) \\ &= g(t, x_1, x_2, x_3, \dots, x_n). \end{aligned}$$

$$\lambda^3 + 6\lambda^2 + 11\lambda + 6 = 0$$

$$\lambda(\lambda^2 + 6\lambda + 11) + 6$$

$$\lambda(\lambda(\lambda + 6) + 11) + 6$$

$$\lambda^3 + 2\lambda^2 - 3\lambda - 10$$

$$\lambda^2 + (5-1)\lambda + 1$$

$$8 + 8 - 6 - 10$$

$$\begin{array}{r|rrrr} 2 & 1 & 2 & -3 & -10 \\ & & 2 & 8 & 16 \\ \hline & 1 & 4 & 5 & 0 \end{array}$$

$$\lambda^3 + 2\lambda^2 - 3\lambda - 10 = (\lambda - 2)(\lambda^2 + 4\lambda + 5)$$

$$\lambda^2 + 2 \cdot 2\lambda + 5$$

$$\lambda = -2 \pm \sqrt{2^2 - 5}$$

$$= -2 \pm i$$

ent.  $y = c_1 e^{-2t} + c_2 e^{-2t} \cos t + c_3 e^{-2t} \sin t$

# Sistemas dinámicos y soluciones.

Una eq. dif. de 1er orden en  $t$  y en las variables dependientes  $x_1, \dots, x_n$  se llama sistema dinámico.

$\mathbb{R}^n \longrightarrow \mathbb{R} \times \mathbb{R}^n$   
Un campo  
vectorial vertical  
en el  
haz fibrado  
trivial.

$$x_1' = f_1(t, x_1, x_2, \dots, x_n)$$

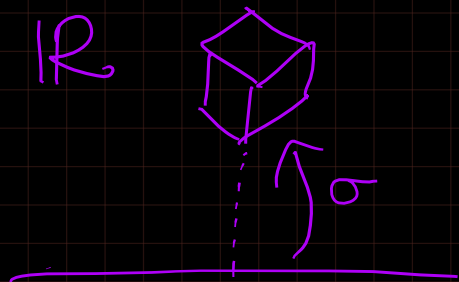
$$x_2' = f_2(t, x_1, x_2, \dots, x_n)$$

$$\vdots$$

$$x_n' = f_n(t, x_1, x_2, \dots, x_n)$$

las  $x_i$  se llaman variables de estado y las  $f_i$  son funciones

Una solución es  
una sección



Dada una sección

$$\sigma: \mathbb{R} \rightarrow \mathbb{R}^n,$$

$$\sigma': \mathbb{R} \rightarrow T\mathbb{R}^n$$

de tasa de cambio.

Se busca una  
curva

$$x = (x_1, \dots, x_n)$$

que satisfaga la  
ecuación

Puede como

$$\begin{cases} x' = F(t, x) \\ x(t_0) = x_0. \end{cases}$$

Se clasifican en:

{ continuos  
discretos

{ autonomos  
no autonomos

{ lineales  
no lineales.

$F$  no depende de  $t$ .  
(el campo vectorial es)  
"constante" a lo largo  
del espacio base

Ej Resoluer

$$x' = -4x + y + z$$

$$y' = x + 5y - z$$

$$z' = y - 3z$$

$$A = \begin{bmatrix} -4 & 1 & 1 \\ 1 & 5 & -1 \\ 0 & 1 & -3 \end{bmatrix}$$

$$\lambda I - A = \begin{bmatrix} \lambda + 4 & -1 & -1 \\ -1 & \lambda - 5 & 1 \\ 0 & -1 & \lambda + 3 \end{bmatrix}$$

$$\det(\lambda I - A) = (\lambda + 4)[(\lambda - 5)(\lambda + 3) + 1]$$



$$\begin{aligned}
 &+ 1 \cdot [-(\lambda+3) - 1] \\
 &= (\lambda+4)[(\lambda-5)(\lambda+3) + 1] \\
 &= (\lambda+4)[-1] \\
 &= (\lambda+4)(\lambda-5)(\lambda+3)
 \end{aligned}$$

$$\lambda_{1,2,3} = \begin{cases} 5 \\ -4 \\ -3 \end{cases}$$

$$(A - 5I) = \begin{bmatrix} -9 & 1 & 1 \\ 1 & 0 & -1 \\ 0 & 1 & -8 \end{bmatrix}$$

$$\begin{bmatrix} -9 & 1 & 1 \\ 1 & 0 & -1 \\ 0 & 1 & -8 \end{bmatrix} \begin{bmatrix} 1 \\ 8 \\ 1 \end{bmatrix} = 0$$

$$A + 4I = \begin{bmatrix} -4 & 1 & 1 \\ 1 & 5 & -1 \\ 0 & 1 & -3 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & 1 \\ 1 & 9 & -1 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} 10 \\ -1 \\ 1 \end{bmatrix} = 0$$

$$A + 3I = \begin{bmatrix} -1 & 1 & 1 \\ 1 & 8 & -1 \\ 0 & 1 & 0 \end{bmatrix}$$

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

$$\therefore X(t) = \begin{bmatrix} 1 \\ 8 \\ 1 \end{bmatrix} e^{5t} + \begin{bmatrix} 10 \\ -1 \\ 1 \end{bmatrix} e^{-4t} + \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} e^{-3t}$$


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Ej ② Determine la solución del sistema:

$$X' = \begin{pmatrix} 2 & 1 & 2 \\ 3 & 0 & 6 \\ -4 & 0 & -3 \end{pmatrix} X \quad \text{con } X(0) = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$$

Sol.

$$P(\lambda) = \det(A - \lambda I) = \begin{vmatrix} 2-\lambda & 1 & 2 \\ 3 & -\lambda & 6 \\ -4 & 0 & -3-\lambda \end{vmatrix} = 0$$

$$\begin{aligned} \lambda_1 &= -3 \\ \lambda_2 &= 1+2i \\ \lambda_3 &= 1-2i \end{aligned}$$

$$-\lambda(2-\lambda)(-3-\lambda) - 24 - 8\lambda - 3(-3-\lambda) = 0$$

$$-\lambda(-6+\lambda+\lambda^2) - 24 - 8\lambda + 9 + 3\lambda = 6\lambda - \lambda^3 - 5\lambda - 15 = 0$$

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

$$(\lambda+3)(\lambda^2-2\lambda+5)=0$$

$$\lambda = \frac{2 \pm \sqrt{4-20}}{2} = \frac{2 \pm 4i}{2} = 1 \pm 2i$$

$$A = \begin{pmatrix} 2 & 1 & 2 \\ 3 & 0 & 6 \\ -4 & 0 & -3 \end{pmatrix} \quad \sigma(A) = \{-3, 1 \pm 2i\}$$

$$A - (-3)I = \begin{pmatrix} 5 & 1 & 2 \\ 3 & 3 & 6 \\ -4 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 2 \\ -1 \end{pmatrix}$$

$$A - (1+2i)I = \begin{pmatrix} 1-2i & 1 & 2 \\ 3 & -1-2i & 6 \\ -4 & 0 & -4-2i \end{pmatrix} \begin{pmatrix} 2+i \\ 3i \\ -2 \end{pmatrix}$$

$$6 + 3i - 12 = -6 + 3i$$

$$\frac{-6+3i}{1+2i} = \frac{(-6+3i)(1-2i)}{5} =$$

$$\frac{-6+6+i(3+12)}{5}$$

$3i$

$11$

$$C_1 \begin{pmatrix} 2+i \\ 3i \\ -2 \end{pmatrix} e^{(1+2i)t} + C_2 \begin{pmatrix} 2-i \\ -3i \\ -2 \end{pmatrix} e^{(1-2i)t}$$

$$= C_1 \left[ \begin{pmatrix} 2 \\ 0 \\ -2 \end{pmatrix} + i \begin{pmatrix} 1 \\ 3 \\ 0 \end{pmatrix} \right] [e^t \cos(2t) + i e^t \sin(2t)] \\ + C_2 \left[ \begin{pmatrix} 2 \\ 0 \\ -2 \end{pmatrix} - i \begin{pmatrix} 1 \\ 3 \\ 0 \end{pmatrix} \right] [e^t \cos(2t) - i e^t \sin(2t)]$$

$$= C_1 \left[ \begin{pmatrix} 2 \\ 0 \\ -2 \end{pmatrix} e^t \cos(2t) - \begin{pmatrix} 1 \\ 3 \\ 0 \end{pmatrix} e^t \sin(2t) \right] + i C_1 \left[ \begin{pmatrix} 2 \\ 0 \\ -2 \end{pmatrix} e^t \sin(2t) + \begin{pmatrix} 1 \\ 3 \\ 0 \end{pmatrix} e^t \cos(2t) \right]$$

$$+ c_2 \left[ \begin{pmatrix} 2 \\ 0 \\ -2 \end{pmatrix} e^{t \cos(2t)} - \begin{pmatrix} 1 \\ 3 \\ 0 \end{pmatrix} e^{t \sin(2t)} \right] - i c_2 \left[ \begin{pmatrix} 2 \\ 0 \\ -2 \end{pmatrix} e^{t \sin(2t)} + \begin{pmatrix} 1 \\ 3 \\ 0 \end{pmatrix} e^{t \cos(2t)} \right]$$

$$= (c_1 + c_2) \left[ \begin{pmatrix} 2 \\ 0 \\ -2 \end{pmatrix} e^{t \cos(2t)} - \begin{pmatrix} 1 \\ 3 \\ 0 \end{pmatrix} e^{t \sin(2t)} \right] + i (c_1 - c_2) \left[ \begin{pmatrix} 2 \\ 0 \\ -2 \end{pmatrix} e^{t \sin(2t)} + \begin{pmatrix} 1 \\ 3 \\ 0 \end{pmatrix} e^{t \cos(2t)} \right]$$

$$= c_1 \left[ \begin{pmatrix} 2 \\ 0 \\ 2 \end{pmatrix} e^{t \cos(2t)} - \begin{pmatrix} 1 \\ 3 \\ 0 \end{pmatrix} e^{t \sin(2t)} \right] + c_2 \left[ \begin{pmatrix} 2 \\ 0 \\ 2 \end{pmatrix} e^{t \sin(2t)} + \begin{pmatrix} 1 \\ 3 \\ 0 \end{pmatrix} e^{t \cos(2t)} \right]$$

$$= \left[ c_1 v_1 + c_2 v_2 \right] e^{at} \cos(bt) + \left[ -c_1 v_1 + c_2 v_2 \right] e^{at} \cos(bt)$$

Resolver por diagonalización

$$X' = \begin{pmatrix} 5 & -4 & 4 \\ 12 & -11 & 12 \\ 4 & -4 & 5 \end{pmatrix} X$$

$$\det \begin{pmatrix} 5-\lambda & -4 & 4 \\ 12 & -11-\lambda & 12 \\ 4 & -4 & 5-\lambda \end{pmatrix} = 4[12(5-\lambda) - 12 \cdot 4] \\ - (11+\lambda)[(5-\lambda)^2 - 16] \\ + 4[(5-\lambda)12 - 12 \cdot 4]$$

$$= 8 \cdot 12 (1-\lambda) - (11+\lambda)(5-\lambda-4)(5-\lambda+4)$$

$$= 8 \cdot 12 (1-\lambda) - (11+\lambda)(1-\lambda)(9-\lambda)$$

$$= (1-\lambda)[8 \cdot 12 - (11+\lambda)(9-\lambda)]$$

$$\begin{aligned}
 &= (1-\lambda) [8 \cdot 12 - (11+\lambda)(9-\lambda)] \\
 &= (1-\lambda) [96 - 99 + \lambda^2 + 2\lambda] \\
 &= (1-\lambda) (\lambda^2 + 2\lambda - 3) \\
 &= (1-\lambda) (\lambda - 1) (\lambda + 3) \\
 &= -(\lambda - 1)^2 (\lambda + 3)
 \end{aligned}$$

$$A = \begin{pmatrix} 5 & -4 & 4 \\ 12 & -11 & 12 \\ 4 & -4 & 5 \end{pmatrix}$$

$$\sigma A = \{1, -3\}$$

$$A - (1)I = \begin{pmatrix} 4 & -4 & 4 \\ 12 & -12 & 12 \\ 4 & -4 & 4 \end{pmatrix} \quad \left\langle \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \right\rangle$$

$$A - (-3)I = \begin{pmatrix} 8 & -4 & 4 \\ 12 & -8 & 12 \\ 4 & -4 & 8 \end{pmatrix} \quad \left\langle \begin{pmatrix} 1 \\ 3 \\ 1 \end{pmatrix} \right\rangle$$



$$\begin{bmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} \begin{pmatrix} 1 \\ 3 \end{pmatrix} \end{bmatrix} = \begin{bmatrix} [v_1]^C & [v_2]^C & [v_3]^C \end{bmatrix} = [id]_{\substack{C \\ E}}^{\substack{C \\ E}}$$

↖ canonical  
↖ eigen basis

$$A = \begin{bmatrix} \phi \end{bmatrix}_{\substack{C \\ C}}$$

Resolver  $X' = A X$  en la base propia:

diagonal ↘

$$[X']^E = \begin{bmatrix} \phi \end{bmatrix}_{\substack{E \\ E}}^E [X]^E$$

y luego

$$[X]^C = [id]_{\substack{C \\ E}}^C [X]^E$$

$$\begin{pmatrix} -1 & 2 \\ -1 & 1 \end{pmatrix} \text{ prod es } -1+2=1$$

$$\text{suma es } 0$$

$$\begin{pmatrix} -1-i & 2 \\ -1 & 1-i \end{pmatrix} \sim \begin{pmatrix} 1-i \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} + i \begin{pmatrix} -1 \\ 0 \end{pmatrix}$$

$$C_1 \left[ \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^t \cos(-t) - \begin{pmatrix} -1 \\ 0 \end{pmatrix} e^t \sin(-t) \right] + C_2 \left[ \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^t \sin(-t) + \begin{pmatrix} -1 \\ 0 \end{pmatrix} e^t \cos(-t) \right]$$

$$= \left[ C_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} + C_2 \begin{pmatrix} -1 \\ 1 \end{pmatrix} \right] e^t \cos(-t)$$

$$\begin{pmatrix} -a_1 + 2a_2 \\ -a_1 + a_2 + 3 \end{pmatrix} + \begin{pmatrix} -b_1 + 2b_2 + 8 \\ -b_1 + b_2 \end{pmatrix} t$$

$$b_1 = b_2$$

$$b_1 + 8 = 0$$

$$\begin{pmatrix} -8 \\ -8 \end{pmatrix} = \begin{pmatrix} -a_1 + 2a_2 \\ -a_1 + a_2 + 3 \end{pmatrix} \quad b_1 = -8 \quad a_2 = 3$$

$$\left( \begin{array}{cc|c} -1 & 2 & -8 \\ -1 & 1 & -11 \end{array} \right) \rightsquigarrow \left( \begin{array}{cc|c} 1 & -2 & 8 \\ -1 & 1 & -11 \end{array} \right)$$

$$\leadsto \begin{pmatrix} 1 & -2 & | & 8 \\ 0 & -1 & | & -3 \end{pmatrix}$$

$$\leadsto \begin{pmatrix} 1 & 0 & | & 14 \\ 0 & 1 & | & 3 \end{pmatrix}$$

Ex 2. Resolver

$$X' = \begin{pmatrix} -3 & 1 \\ 2 & -4 \end{pmatrix} X + \begin{pmatrix} e^{-2t} \\ \sinh 3t \end{pmatrix}$$

suma -7

prod 10

$$\text{spec} = \{-5, -2\}$$

$$\begin{pmatrix} 2 & 1 \\ 2 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 \\ -2 \end{pmatrix} \quad \begin{pmatrix} -1 & 1 \\ 2 & -2 \end{pmatrix} \sim \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

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$$X_h = c_1 \begin{pmatrix} -1 \\ 2 \end{pmatrix} e^{-5t} + c_2 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-2t}$$

Sol particular

$$F(t) = \begin{pmatrix} e^{-2t} \\ \sinh 3t \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^{-2t} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} \sinh 3t$$

$$\text{Para } F_1(t) = \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^{-2t}$$

$$x_{p,1} = \begin{pmatrix} a \\ b \end{pmatrix} t e^{-2t} + \begin{pmatrix} c \\ 0 \end{pmatrix} e^{-2t}$$

$$\begin{pmatrix} a \\ b \end{pmatrix} e^{-2t} + \begin{pmatrix} a \\ b \end{pmatrix} t (-2) e^{-2t} + \begin{pmatrix} -2c \\ 0 \end{pmatrix} e^{-2t} = \begin{pmatrix} -3 & 1 \\ 2 & -4 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} t e^{-2t} + \begin{pmatrix} -3 & 1 \\ 2 & -4 \end{pmatrix} \begin{pmatrix} c \\ 0 \end{pmatrix} e^{-2t} + \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^{-2t}$$

$$\begin{pmatrix} a \\ b \end{pmatrix} + \begin{pmatrix} -2a \\ -2b \end{pmatrix} t + \begin{pmatrix} -2c \\ 0 \end{pmatrix} = \begin{pmatrix} -3 & 1 \\ 2 & -4 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} t + \begin{pmatrix} -3c \\ 2c \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} a - 2at - 2c \\ b - 2bt \end{pmatrix} = \begin{pmatrix} -3at + bt + 1 - 3c \\ 2at - 4bt + 2c \end{pmatrix}$$

$$a + at - bt + c = 1$$

$$b + 2bt - 2at - 2c = 0$$

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$$(a + c) + 2(a - b)t = 1$$

$$(b - 2c) + 2(b - a)t = 0$$

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$$\underline{a = b}$$

$$a + c = 1$$

$$a - 2c = 0$$

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$$\rightarrow a = 2c$$

$$3c = 1$$

$$c = \frac{1}{3}$$

Para  $F_2(t) = \begin{pmatrix} 0 \\ 1 \end{pmatrix} \sin 3t$

$$X_{1,2} = \begin{pmatrix} a \\ b \end{pmatrix} \sin(3t) + \begin{pmatrix} c \\ d \end{pmatrix} \cos(3t)$$

$$X' = \begin{pmatrix} -3 & 1 \\ 2 & -4 \end{pmatrix} X + \begin{pmatrix} 0 \\ \sin 3t \end{pmatrix}$$

$$\begin{pmatrix} 3a \\ 3b \end{pmatrix} \cos(3t) - \begin{pmatrix} 3c \\ 3d \end{pmatrix} \sin(3t)$$

$$= \begin{pmatrix} -3a+b \\ 2a-4b \end{pmatrix} \sin(3t) + \begin{pmatrix} -3c+d \\ 2c-4d \end{pmatrix} \cos(3t) + \begin{pmatrix} 0 \\ 1 \end{pmatrix} \sin(3t)$$



$$\begin{pmatrix} 3a+3c-d \\ 3b-2c+4d \end{pmatrix} \cos(3t) + \begin{pmatrix} -3c+3a-b \\ -3d-2a+4b-1 \end{pmatrix} \sin(3t) = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$3a+3c-d=0$$

$$3b-2c+4d=0$$

$$-3c+3a-b=0$$

$$-3d-2a+4b=1$$

$$\left( \begin{array}{cccc|c} 3 & 0 & 3 & -1 & 0 \\ 0 & 3 & -2 & 4 & 0 \\ 3 & -1 & -3 & 0 & 0 \\ -2 & 4 & 0 & -3 & 1 \end{array} \right)$$

$$\left( \begin{array}{cccc|c} 6 & 0 & 6 & -2 & 0 \\ 0 & 3 & -2 & 4 & 0 \\ 0 & -1 & -6 & 1 & 0 \\ -6 & 12 & 0 & -9 & 3 \end{array} \right)$$

$$\left( \begin{array}{cccc|c} 6 & 0 & 6 & -2 & 0 \\ 0 & 3 & -2 & 4 & 0 \\ 0 & -3 & -18 & 3 & 0 \\ 0 & 12 & 6 & -11 & 3 \end{array} \right)$$

$$\left( \begin{array}{cccc|c} 6 & 0 & 6 & -2 & 0 \\ 0 & 3 & -2 & 4 & 0 \\ 0 & 0 & -20 & 7 & 0 \\ 0 & 0 & 14 & -27 & 3 \end{array} \right)$$

$$\left( \begin{array}{cccc|c} 6 & 0 & 6 & -2 & 0 \\ 0 & 3 & -2 & 4 & 0 \\ 0 & 0 & -20 & 7 & 0 \\ 0 & 0 & 0 & -27 + \frac{49}{10} & 3 \end{array} \right)$$

$$-20 \frac{14}{20}$$

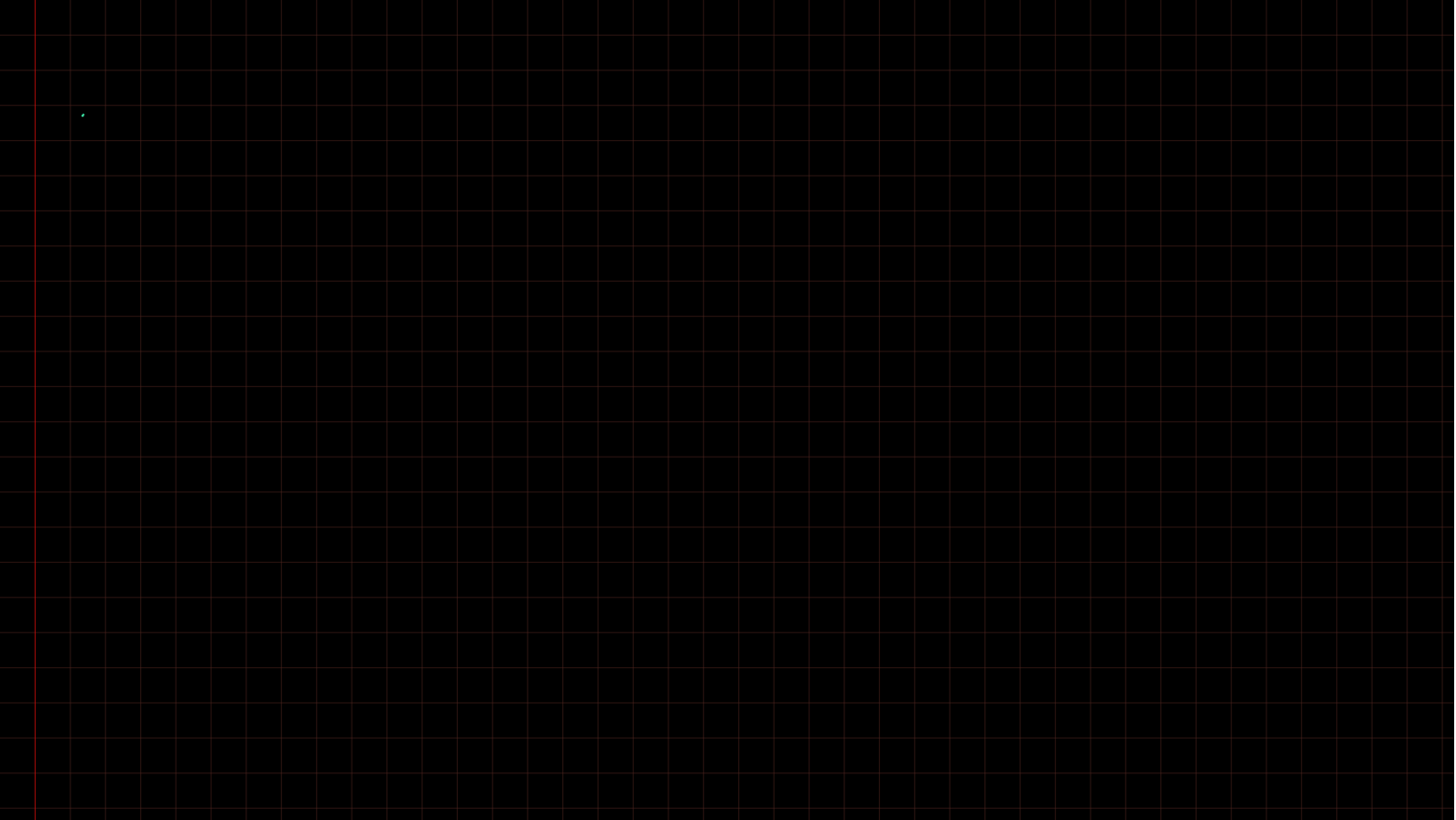
$$7 \frac{14}{20} = \frac{98}{20} = \frac{49}{10}$$

$$221$$

$$d = \frac{3}{-27 + \frac{49}{10}}$$

$$= \frac{30}{-270 + 49}$$

$$= - \frac{30}{221}$$



$$A = \begin{pmatrix} -4 & 1 & 1 \\ 1 & 5 & -1 \\ 0 & 1 & 3 \end{pmatrix}$$

$$\lambda = 5$$

$$e^{5t} = b_0 + 5b_1 + 25b_2$$

$$e^{-4t} = b_0 - 4b_1 + 16b_2$$

$$e^{-3t} = b_0 - 3b_1 + 9b_2$$

$$P(\lambda) = \lambda^3 + 2\lambda^2 - 23\lambda - 60$$

$$\lambda_1 = 5$$

$$\lambda_2 = -4$$

$$\lambda_3 = -3$$

$$e^{At} = \sum_{j=0}^2 A^j b_j = A^0 b_0 + A^1 b_1 + A^2 b_2$$

$$e^{\lambda t} = \sum_{j=0}^2 \lambda^j b_j = \lambda^0 b_0 + \lambda^1 b_1 + \lambda^2 b_2$$

$$\left( \begin{array}{ccc|c} 1 & 5 & 25 & e^{5t} \\ 1 & -4 & 16 & e^{-4t} \\ 1 & -3 & 9 & e^{-3t} \end{array} \right)$$

$$\left( \begin{array}{ccc|c} 1 & 5 & 25 & e^{5t} \\ 1 & -4 & 16 & e^{-4t} \\ 1 & -3 & 9 & e^{3t} \end{array} \right)$$

$$\left( \begin{array}{ccc|c} 1 & 5 & 25 & e^{5t} \\ 0 & 0 & -72 & 9e^{-3t} - e^{5t} - 8e^{-4t} \\ 0 & 1 & -7 & e^{3t} - e^{-4t} \end{array} \right)$$

$$\left( \begin{array}{ccc|c} 1 & 5 & 25 & e^{5t} \\ 0 & 9 & 9 & e^{5t} - e^{-4t} \\ 0 & 8 & 16 & e^{5t} - e^{3t} \end{array} \right)$$

$$b_2 = \frac{8e^{-4t} - 9e^{-3t} + e^{5t}}{72}$$

$$\left( \begin{array}{ccc|c} 1 & 5 & 25 & e^{5t} \\ 0 & 9 & 9 & e^{5t} - e^{-4t} \\ 0 & 1 & -7 & e^{3t} - e^{-4t} \end{array} \right)$$

$$\left( \begin{array}{ccc|c} 1 & 0 & 60 & -5e^{-3t} + 5e^{-4t} + e^{5t} \\ 0 & 0 & -72 & 9e^{-3t} - e^{5t} - 8e^{-4t} \\ 0 & 1 & -7 & e^{3t} - e^{-4t} \end{array} \right)$$

$$\left( \begin{array}{ccc|c} 6 & 0 & 360 & -30e^{-3t} + 30e^{-4t} + 6e^{5t} \\ 0 & 0 & -72 & 9e^{-3t} - e^{5t} - 8e^{-4t} \\ 0 & 1 & -7 & e^{-3t} - e^{-4t} \end{array} \right)$$

Seguindo

$$b_1 = \frac{9e^{-3t} + 7e^{5t} - 16e^{-4t}}{72}$$

$$\left( \begin{array}{ccc|c} 6 & 0 & 0 & 15e^{-3t} - 10e^{-4t} + e^{5t} \\ 0 & 0 & -72 & 9e^{-3t} - e^{5t} - 8e^{-4t} \\ 0 & 1 & -7 & e^{-3t} - e^{-4t} \end{array} \right)$$

$$b_0 = \frac{15e^{-3t} - 10e^{-4t} + e^{5t}}{6} = \frac{180e^{-3t} - 120e^{-4t} + 12e^{5t}}{72}$$

Entonces,

$$e^{At} = A^0 b_0 + A^1 b_1 + A^2 b_2 = \frac{1}{72}$$

$$A = \begin{pmatrix} -4 & 1 & 1 \\ 1 & 5 & -1 \\ 0 & 1 & -3 \end{pmatrix}$$

$$A^2 = \begin{pmatrix} -4 & 1 & 1 \\ 1 & 5 & -1 \\ 0 & 1 & -3 \end{pmatrix} \begin{pmatrix} -4 & 1 & 1 \\ 1 & 5 & -1 \\ 0 & 1 & -3 \end{pmatrix}$$

$$= \begin{pmatrix} 17 & 2 & -8 \\ 1 & 25 & -1 \\ 1 & 2 & 8 \end{pmatrix}$$

$$\begin{aligned} & 180e^{-3t} - 120e^{-4t} + 12e^{5t} \\ & -4(9e^{-3t} + 7e^{5t} - 16e^{-4t}) \\ & + 17(9e^{-3t} - e^{5t} - 8e^{-4t}) \end{aligned}$$

$$\begin{aligned} & 9e^{-3t} + 7e^{5t} - 16e^{-4t} \\ & + 2(9e^{-3t} - e^{5t} - 8e^{-4t}) \end{aligned}$$

$$\begin{aligned} & 9e^{-3t} + 7e^{5t} - 16e^{-4t} \\ & - 8(9e^{-3t} - e^{5t} - 8e^{-4t}) \end{aligned}$$

$$\begin{aligned} & 9e^{-3t} + 7e^{5t} - 16e^{-4t} \\ & + (9e^{-3t} - e^{5t} - 8e^{-4t}) \end{aligned}$$

$$\begin{aligned} & 180e^{-3t} - 120e^{-4t} + 12e^{5t} \\ & + 5(9e^{-3t} + 7e^{5t} - 16e^{-4t}) \\ & + 25(9e^{-3t} - e^{5t} - 8e^{-4t}) \end{aligned}$$

$$\begin{aligned} & -(9e^{-3t} + 7e^{5t} - 16e^{-4t}) \\ & -(9e^{-3t} - e^{5t} - 8e^{-4t}) \end{aligned}$$

$$9e^{-3t} - e^{5t} - 8e^{-4t}$$

$$\begin{aligned} & 9e^{-3t} + 7e^{5t} - 16e^{-4t} \\ & + 2(9e^{-3t} - e^{5t} - 8e^{-4t}) \end{aligned}$$

$$\begin{aligned} & 180e^{-3t} - 120e^{-4t} + 12e^{5t} \\ & + 3(9e^{-3t} + 7e^{5t} - 16e^{-4t}) \\ & + 8(9e^{-3t} - e^{5t} - 8e^{-4t}) \end{aligned}$$

$$= \frac{1}{72} \begin{pmatrix} 180e^{-3t} - 120e^{-4t} + 12e^{5t} & 9e^{-3t} + 7e^{5t} - 16e^{-4t} & 9e^{-3t} + 7e^{5t} - 16e^{-4t} \\ -4(9e^{-3t} + 7e^{5t} - 16e^{-4t}) & +2(9e^{-3t} + e^{5t} + 8e^{-4t}) & -8(-9e^{-3t} + e^{5t} + 8e^{-4t}) \\ +17(-9e^{-3t} + e^{5t} + 8e^{-4t}) & & \\ \\ 9e^{-3t} + 7e^{5t} - 16e^{-4t} & 180e^{-3t} - 120e^{-4t} + 12e^{5t} & -(9e^{-3t} + 7e^{5t} - 16e^{-4t}) \\ +(-9e^{-3t} + e^{5t} + 8e^{-4t}) & +5(9e^{-3t} + 7e^{5t} - 16e^{-4t}) & -(-9e^{-3t} + e^{5t} + 8e^{-4t}) \\ +25(-9e^{-3t} + e^{5t} + 8e^{-4t}) & & \\ \\ -9e^{-3t} + e^{5t} + 8e^{-4t} & 9e^{-3t} + 7e^{5t} - 16e^{-4t} & 180e^{-3t} - 120e^{-4t} + 12e^{5t} \\ & +2(-9e^{-3t} + e^{5t} + 8e^{-4t}) & +3(9e^{-3t} + 7e^{5t} - 16e^{-4t}) \\ & & +8(-9e^{-3t} + e^{5t} + 8e^{-4t}) \end{pmatrix}$$



$$\hat{f}(\omega) = \int_{-\infty}^{\infty} f(x) e^{-i\omega x} dx$$

$$= \int_{-\sqrt{2}}^0 -x e^{-i\omega x} dx + \int_0^{\sqrt{2}} x e^{-i\omega x} dx$$

$$= \int_0^{\sqrt{2}} y e^{i\omega y} dy + \int_0^{\sqrt{2}} x e^{-i\omega x} dx$$

$$= \int_0^{\sqrt{2}} x (e^{i\omega x} + e^{-i\omega x}) dx$$

$$= -\int_0^{\sqrt{2}} \left( \frac{e^{i\omega x}}{i\omega} + \frac{e^{-i\omega x}}{-i\omega} \right) dx + x \left( \frac{e^{i\omega x}}{i\omega} - \frac{e^{-i\omega x}}{i\omega} \right) \Big|_0^{\sqrt{2}}$$

$$= - \left( \frac{e^{i\omega x}}{-\omega^2} + \frac{e^{-i\omega x}}{-\omega^2} \right) \Big|_0^{\sqrt{2}} + \frac{2x}{\omega} \left( \frac{e^{i\omega x}}{2i} - \frac{e^{-i\omega x}}{2i} \right) \Big|_0^{\sqrt{2}}$$

$$= \frac{2}{\omega^2} \cos(\omega x) \Big|_0^{\sqrt{2}} + \frac{2\sqrt{2}}{\omega} \sin(\sqrt{2}\omega)$$

$$= \frac{2}{\omega^2} (\cos(\sqrt{2}\omega) - 1) + \frac{2\sqrt{2}}{\omega} \sin(\sqrt{2}\omega)$$

$$= \frac{2}{\omega^2} [\cos(\sqrt{2}\omega) - 1 + \omega\sqrt{2} \sin(\sqrt{2}\omega)]$$

$$= \frac{2}{\omega^2} [\cos(\sqrt{2}\omega) + \sqrt{2}\omega \sin(\sqrt{2}\omega) - 1]$$

$$f(t) = e^{-bt} u(t)$$

$$\begin{aligned}\hat{f}(\omega) &= \int_0^{\infty} e^{-bt} e^{-i\omega t} dt = \frac{e^{-(b+i\omega)t}}{-(b+i\omega)} \bigg|_0^{\infty} \\ &= \frac{1 - 1}{-(b+i\omega)} = \frac{1}{b+i\omega}\end{aligned}$$

$$f(x) = e^{-bx} \cos(ax) u(x)$$

$$\hat{f}(\omega) = \int_0^{\infty} e^{-bx} \cos(ax) e^{-i\omega x} dx$$

$$= \int_0^{\infty} e^{-(b+i\omega)x} \cos(ax) dx$$

$$= - \int_0^{\infty} \frac{e^{-(b+i\omega)x}}{-(b+i\omega)} \begin{matrix} (-a)\sin(ax) \\ (+a)\cos(ax) \end{matrix} dx + \frac{e^{-(b+i\omega)x}}{-(b+i\omega)} \begin{matrix} \sin \\ \cos \end{matrix}(ax) \Big|_0^{\infty}$$

$$= \int_0^{\infty} \frac{e^{-(b+i\omega)x}}{(b+i\omega)^2} (-a^2) \sin(ax) dx - \frac{e^{-(b+i\omega)x}}{(b+i\omega)^2} \begin{matrix} (-a)\sin(ax) \\ (+a)\cos(ax) \end{matrix} \Big|_0^{\infty} + \frac{e^{-(b+i\omega)x}}{-(b+i\omega)} \cos(ax) \Big|_0^{\infty}$$

$$= \frac{-a^2}{(b+i\omega)^2} \int_0^\infty e^{-(b+i\omega)x} \sin(ax) dx + \frac{1}{b+i\omega} + \frac{a}{(b+i\omega)^2}$$

$$\left( \frac{a^2}{(b+i\omega)^2} + 1 \right) \int_0^\infty e^{-(b+i\omega)x} \sin(ax) dx = \frac{1}{b+i\omega}$$

$$\hat{f}(\omega) = \int_0^\infty e^{-(b+i\omega)x} \sin(ax) dx = \frac{(b+i\omega)^2}{a^2 + (b+i\omega)^2} \frac{1}{b+i\omega} = \frac{a}{(b+i\omega)^2}$$

$$= \frac{b+i\omega}{a^2 + (b+i\omega)^2}$$

$$= \frac{a}{a^2 + (b+i\omega)^2}$$

$$f(x) = \begin{cases} 1 & (0, k) \\ \frac{1}{2} & k \\ 0 & (k, \infty) \end{cases}$$

$$B(\omega) = \int_0^{\infty} f(x) \sin(\omega x) dx$$

$$A(\omega) + iB(\omega) = \int_0^{\infty} f(x) e^{i\omega x} dx$$

$$= \int_0^k e^{i\omega x} dx$$

$$= \frac{1}{i\omega} e^{i\omega x} \Big|_{x=0}^k$$

$$= \frac{1}{i\omega} (e^{i\omega k} - 1) = -i \frac{1}{\omega} [\cos(\omega k) - 1 + i \sin(\omega k)]$$

$$= \sin(\omega k) - i \left[ \frac{1}{\omega} \cos(\omega k) - 1 \right]$$

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(\xi) e^{-i\tau\omega\xi} d\xi e^{i\tau\omega t} d\omega$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(\xi) e^{-i\tau\omega(\xi-t)} d\xi d\omega$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(v-t) e^{-i\tau\omega v} d\omega dv \quad \begin{array}{l} v = \xi - t \\ dv = d\xi \\ \xi = v - t \end{array}$$

$$= \int_{-\infty}^{\infty} \frac{f(v-t)}{-i\tau v} e^{-i\tau\omega v} \Big|_{\omega=-\infty}^{\infty} dv$$

$$= \int_{-\infty}^{\infty} \frac{f(v-t)}{-i\tau v} \lim_{\omega \rightarrow \infty} (e^{-i\tau\omega v} - e^{i\tau\omega v}) dv$$

$$= \int_{-\infty}^{\infty} 2 \frac{f(v-t)}{\tau v} \lim_{\omega \rightarrow \infty} \frac{e^{i\tau\omega v} - e^{-i\tau\omega v}}{2i} dv$$

$$= 2 \lim_{\omega \rightarrow \infty} \int_{-\infty}^{\infty} \frac{f(v-t)}{\tau v} \sin(\tau\omega v) dv$$

$$\int_{-\infty}^{\infty} \frac{f(v-t)}{\tau v} \sin(\tau\omega v) dv$$