

VIETNAM NATIONAL UNIVERSITY, HO CHI MINH CITY
UNIVERSITY OF TECHNOLOGY
FACULTY OF COMPUTER SCIENCE AND ENGINEERING



DISCRETE STRUCTURES FOR COMPUTING (CO1007)

Assignment

Relation - Counting - Probability and Graph

Advisor: Fullname
Students: Fullname of Student 1 - Student 1 ID numbers.
Fullname of Student 2 - Student 2 ID numbers.

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1 Member list & Workload

No.	Fullname	Student ID	Problems	Percentage of work
1	Lưu Quốc Bình	2033009	- Exercise 1 Bonus: 1, 2, 3. - Probability: 1, 2, 3.	30%
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1	Nguyễn Văn A	19181716	- Relation & Counting: 1, 2, 3 Bonus: 1, 2, 3. - Probability: 1, 2, 3.	30%
1	Nguyễn Văn A	19181716	- Relation & Counting: 1, 2, 3 Bonus: 1, 2, 3. - Probability: 1, 2, 3.	30%

2 Relation & Counting

2.1 Problem 1

Write on the report a very detailed introduction to the IVPs Sys. (3) and the formulae of its exact solutions for general a, b, c , and d and initial condition R_0 and J_0 . Then complete Tab. 2 for all possible cases of eigenvalues of general 2×2 matrix A

2.1.1 Method of solving system of differential equations

Consider system:

$$\begin{cases} R' = aR + bJ \\ J' = cR + dJ \\ R(0) = R_0, J(0) = J_0 \end{cases} \quad (1)$$

written in vector form

$$\vec{x}' = A\vec{x}$$

will have solution form

$$\vec{x} = \vec{\eta}e^{\lambda t}$$

where λ and $\vec{\eta}$ are eigenvalues and eigenvectors of the matrix A , and

$$\vec{x} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}; \vec{x}(0) = \begin{pmatrix} R_0 \\ J_0 \end{pmatrix}$$

We are going to be looking for two solutions $\vec{x}_1(t)$ and $\vec{x}_2(t)$ where the determinant of the matrix

$$X = (\vec{x}_1 \quad \vec{x}_2)$$

So, the first thing that we need to do is find the eigenvalues for the matrix.

$$\det(A - \lambda I) = \begin{vmatrix} a - \lambda & b \\ c & d - \lambda \end{vmatrix} = 0$$

simplifying to

$$\lambda^2 - (a + d)\lambda + ad - bc = 0$$

we have

$$\Delta = [-(a + d)]^2 - 4(ad - bc)$$

general solution in this case will be

$$\vec{x}(t) = C_1 e^{\lambda_1 t} \vec{\eta}^{(1)} + C_2 e^{\lambda_2 t} \vec{\eta}^{(2)} \quad (2)$$

2.1.1.a $\Delta > 0$, *Real Eigenvalues*, (4) have 2 solution λ_1, λ_2

With λ_1 , we'll need to solve,

$$\begin{pmatrix} a - \lambda_1 & b \\ c & d - \lambda_1 \end{pmatrix} \begin{pmatrix} \eta_1 \\ \eta_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \begin{pmatrix} (a - \lambda_1)\eta_1 + b\eta_2 \\ (d - \lambda_1)\eta_2 + c\eta_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \eta_1 = \frac{-b}{a - \lambda_1} \eta_2 = \frac{d - \lambda_1}{-c} \eta_2 \quad (3)$$

The eigenvector in this case is,

$$\vec{\eta}^{(1)} = \begin{pmatrix} \frac{-b}{a - \lambda_1} \eta_2 \\ \eta_2 \end{pmatrix}, \eta_2 \in \mathbb{R}$$

and the same with λ_2

$$\vec{\eta}^{(2)} = \begin{pmatrix} \frac{-b}{a - \lambda_2} \eta'_2 \\ \eta'_2 \end{pmatrix}, \eta'_2 \in \mathbb{R}$$

$$\Leftrightarrow \vec{x}(t) = C_1 e^{\lambda_1 t} \begin{pmatrix} \frac{-b}{a - \lambda_1} \eta_2 \\ \eta_2 \end{pmatrix} + C_2 e^{\lambda_2 t} \begin{pmatrix} \frac{-b}{a - \lambda_2} \eta'_2 \\ \eta'_2 \end{pmatrix}$$

Now, we need to find the constants. To do this we simply need to apply the initial conditions.

$$\begin{pmatrix} R_0 \\ J_0 \end{pmatrix} = \vec{x}(0) = C_1 e^{\lambda_1 t} \begin{pmatrix} \frac{-b}{a - \lambda_1} \eta_2 \\ \eta_2 \end{pmatrix} + C_2 e^{\lambda_2 t} \begin{pmatrix} \frac{-b}{a - \lambda_2} \eta'_2 \\ \eta'_2 \end{pmatrix}$$

All we need to do now is multiply the constants through and we then get two equations (one for each row) that we can solve for the constants. This gives C_1 , and C_2 .

$$\left. \begin{aligned} \frac{-b}{a - \lambda_1} \eta_2 C_1 + \frac{-b}{a - \lambda_2} \eta'_2 C_2 &= R_0 \\ \eta_2 C_1 + \eta'_2 C_2 &= J_0 \end{aligned} \right\} \Rightarrow C_1, C_2$$

2.1.1.b $\Delta < 0$, *Complex Eigenvalues*, $\lambda_{1,2} = p \pm qi$

Following (3) using second equation, with $\lambda = p + qi$ (choose negative or positive, in this case I choose positive.), we have

$$\eta_1 = \frac{-b}{a - (p + qi)} \eta_2 = \frac{d - (p + qi)}{c} \eta_2 \quad (4)$$

So, the first eigenvector is,

$$\vec{\eta}^{(1)} = \begin{pmatrix} \frac{d - (p + qi)}{-c} \eta_2 \\ \eta_2 \end{pmatrix}, \eta_2 \in R$$

The solution corresponding to this eigenvalue and eigenvector is

$$\vec{x}_1(t) = e^{(p+qi)t} \begin{pmatrix} \frac{d - (p + qi)}{-c} \eta_2 \\ \eta_2 \end{pmatrix}, \eta_2 \in R$$

$$\vec{x}_1(t) = e^{pt} e^{qit} \begin{pmatrix} \frac{d - (p + qi)}{-c} \eta_2 \\ \eta_2 \end{pmatrix}$$

Apply Euler's formula (<https://tutorial.math.lamar.edu/Classes/DE/ComplexRoots.aspxEulerFormula>),

$$\vec{x}_1(t) = e^{pt} (\cos(qt) + i \sin(qt)) \begin{pmatrix} \frac{d - (p + qi)}{-c} \eta_2 \\ \eta_2 \end{pmatrix}$$

Withdraw η_2 ,

$$\vec{x}_1(t) = e^{pt} \eta_2 (\cos(qt) + i \sin(qt)) \begin{pmatrix} \frac{d - (p + qi)}{-c} \\ 1 \end{pmatrix}$$

Transformation steps,

$$\vec{x}_1(t) = e^{pt} \eta_2 (\cos(qt) + i \sin(qt)) \begin{pmatrix} \frac{d - p - qi}{-c} \\ 1 \end{pmatrix}$$

$$\vec{x}_1(t) = e^{pt} \eta_2 (\cos(qt) + i \sin(qt)) \begin{pmatrix} \frac{(d - p) - qi}{-c} \\ 1 \end{pmatrix}$$

$$\vec{x}_1(t) = e^{pt} \eta_2 \begin{pmatrix} \frac{[\cos(qt) + i \sin(qt)][(d - p) - qi]}{-c} \\ (\cos(qt) + i \sin(qt)) \end{pmatrix}$$

$$\vec{x}_1(t) = e^{pt} \eta_2 \begin{pmatrix} \frac{\cos(qt)(d - p) + i \sin(qt)(d - p) - q i \cos(qt) - q i i \sin(qt)}{-c} \\ (\cos(qt) + i \sin(qt)) \end{pmatrix}$$

$$\vec{x}_1(t) = e^{pt} \eta_2 \begin{pmatrix} \frac{(d - p) \cos(qt) + i(d - p) \sin(qt) - q i \cos(qt) + q \sin(qt)}{-c} \\ (\cos(qt) + i \sin(qt)) \end{pmatrix}$$

$$\vec{x}_1(t) = e^{pt} \eta_2 \begin{pmatrix} \frac{[(d - p) \cos(qt) + q \sin(qt)] + [i(d - p) \sin(qt) - q i \cos(qt)]}{-c} \\ (\cos(qt) + i \sin(qt)) \end{pmatrix}$$

$$\begin{aligned} \vec{x}_1(t) &= e^{pt} \eta_2 \left(\frac{[(d-p)\cos(qt) + q\sin(qt)] + i[(d-p)\sin(qt) - q\cos(qt)]}{\frac{-c}{\cos(qt) + i\sin(qt)}} \right) \\ \vec{x}_1(t) &= e^{pt} \eta_2 \left(\frac{[(d-p)\cos(qt) + q\sin(qt)]}{\frac{-c}{\cos(qt)}} \right) + e^{pt} \eta_2 i \left(\frac{[(d-p)\sin(qt) - q\cos(qt)]}{\frac{-c}{\sin(qt)}} \right) \\ \vec{x}_1(t) &= e^{pt} \left(\frac{\eta_2[(d-p)\cos(qt) + q\sin(qt)]}{\frac{-c}{\eta_2 \cos(qt)}} \right) + i e^{pt} \left(\frac{\eta_2[(d-p)\sin(qt) - q\cos(qt)]}{\frac{-c}{\eta_2 \sin(qt)}} \right) \\ \vec{x}_1(t) &= \vec{u}(t) + i\vec{v}(t) \end{aligned}$$

The general solution to this system then,

$$\vec{x}_1(t) = C_1 e^{pt} \left(\frac{\eta_2[(d-p)\cos(qt) + q\sin(qt)]}{\frac{-c}{\eta_2 \cos(qt)}} \right) + C_2 e^{pt} \left(\frac{\eta_2[(d-p)\sin(qt) - q\cos(qt)]}{\frac{-c}{\eta_2 \sin(qt)}} \right) \quad (5)$$

Now apply the initial condition and find the constants.

$$\begin{aligned} \begin{pmatrix} R_0 \\ J_0 \end{pmatrix} = \vec{x}(0) &= C_1 \begin{pmatrix} \eta_2(d-p) \\ \frac{-c}{\eta_2} \end{pmatrix} + C_2 \begin{pmatrix} \eta_2(-q) \\ \frac{-c}{0} \eta_2 \end{pmatrix} \\ \left. \begin{aligned} \frac{\eta_2(d-p)}{\frac{-c}{\eta_2}} C_1 + \frac{\eta_2(-q)}{\frac{-c}{\eta_2}} \eta_2 C_2 &= R_0 \\ \eta_2 C_1 &= J_0 \end{aligned} \right\} &\Rightarrow C_1, C_2 \end{aligned}$$

2.1.1.c $\Delta = 0$, *Repeated Eigenvalues*

2.2 Problem 2

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2.3 Bonus exercises

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3 Probabilty

3.1 Problem 1

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3.2 Problem 2

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3.3 Bonus exercises

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4 Graph

4.1 Problem 1

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4.2 Problem 2

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4.3 Bonus exercises

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References

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[2] ...