NATIONAL UNIVERSITY OF SINGAPORE Department of Mathematics

Module: MA1508E Linear Algebra for Engineering

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Tutorial: 11

- 1. Consider the matrix $\mathbf{A} = \begin{pmatrix} 0 & 1 \\ a & 1 \end{pmatrix}$, where $a \in \mathbb{R}$. Find all values of a such that
 - (a) \boldsymbol{A} has only one eigenvalue.
 - (b) \boldsymbol{A} has two eigenvalues -1 and 2. In this case, compute \boldsymbol{A}^{-10} using diagonalisation.
 - (c) \boldsymbol{A} has a pair of complex eigenvalues.

The chracteristic equation of \boldsymbol{A} is $(\lambda \boldsymbol{I} - \boldsymbol{A})$ is $\lambda^2 - \lambda - a = 0$.

- (a) For \mathbf{A} to have only one eigenvalue, the 'discriminant' of \mathbf{A} is 0. That is, $(-1)^2 4(1)(-a) = 0 \Leftrightarrow a = -\frac{1}{4}$.
- (b) For \boldsymbol{A} to have two eigenvalues -1 and 2, the characteristic polynomial must be $(\lambda+1)(\lambda-2)=\lambda^2-\lambda-2$. Thus a=2. In this case, we find that \boldsymbol{A} is diagonalizable and by letting $\boldsymbol{P}=\begin{pmatrix} -1 & -1 \\ 1 & -2 \end{pmatrix}, \boldsymbol{P}^{-1}=\begin{pmatrix} -\frac{2}{3} & \frac{1}{3} \\ -\frac{1}{2} & -\frac{1}{2} \end{pmatrix}$, we have

$$A = P \begin{pmatrix} -1 & 0 \\ 0 & 2 \end{pmatrix} P^{-1} \Leftrightarrow A^{-1} = P D^{-1} P^{-1} = P \begin{pmatrix} -1 & 0 \\ 0 & \frac{1}{2} \end{pmatrix} P^{-1}.$$

So

$$\boldsymbol{A}^{-10} = \boldsymbol{P} \begin{pmatrix} (-1)^{10} & 0 \\ 0 & (\frac{1}{2})^{10} \end{pmatrix} \boldsymbol{P}^{-1} = \begin{pmatrix} \frac{2}{3} + \frac{1}{3}(\frac{1}{2})^{10} & -\frac{1}{3} + \frac{1}{3}(\frac{1}{2})^{10} \\ -\frac{2}{3} + \frac{1}{3}(\frac{1}{2})^{9} & \frac{1}{3} + \frac{1}{3}(\frac{1}{2})^{9} \end{pmatrix}.$$

- (c) For \boldsymbol{A} to have a pair of complex eigenvalues, the 'discriminant' of \boldsymbol{A} is negative. That is, $a<-\frac{1}{4}$.
- 2. Each matrix \boldsymbol{A} below has complex eigenvalues. Find a matrix \boldsymbol{P} that diagonalizes \boldsymbol{A} and determine $\boldsymbol{P}^{-1}\boldsymbol{A}\boldsymbol{P}$.

(a)
$$\mathbf{A} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$
; (b) $\mathbf{A} = \begin{pmatrix} 1 & 1 \\ -2 & 3 \end{pmatrix}$; (c) $\mathbf{A} = \begin{pmatrix} 0 & 1 & 1 \\ 0 & 2 & 1 \\ 0 & -1 & 2 \end{pmatrix}$.

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(a) Eigenvalues are -i and i.

Let
$$\mathbf{P} = \begin{pmatrix} i & -i \\ 1 & 1 \end{pmatrix}$$
. Then $\mathbf{P}^{-1} \mathbf{A} \mathbf{P} = \begin{pmatrix} -i & 0 \\ 0 & i \end{pmatrix}$.

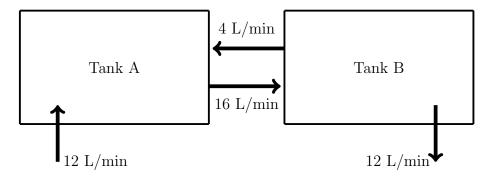
(b) Eigenvalues are 2 - i and 2 + i.

Let
$$\mathbf{P} = \begin{pmatrix} 1+i & 1-i \\ 2 & 2 \end{pmatrix}$$
. Then $\mathbf{P}^{-1}\mathbf{A}\mathbf{P} = \begin{pmatrix} 2-i & 0 \\ 0 & 2+i \end{pmatrix}$.

(c) Eigenvalues are 0, 2-i and 2+i.

Let
$$\mathbf{P} = \begin{pmatrix} 1 & 1+3i & 1-3i \\ 0 & 5i & -5i \\ 0 & 5 & 5 \end{pmatrix}$$
. Then $\mathbf{P}^{-1}\mathbf{A}\mathbf{P} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 2-i & 0 \\ 0 & 0 & 2+i \end{pmatrix}$.

3. Consider two large tanks that are connected as shown in the figure below.



Tank A is initially filled with 100 L (litres) of water and 40 g (grams) of salt was dissolved in it. Tank B is initially filled with 100 L of water and 20 g of salt was dissolved in it. The well-mixed solution from Tank A is constantly pumped into Tank B at the rate of 16 L per minute while the solution in Tank B is pumped back into Tank A at the rate of 4 L per minute. Pure water is constantly pumped into Tank A at the rate of 12 L per minute while water exits the system from Tank B at the rate of 12 L per minute.

At t minutes after the start of the mixing, let a(t) and b(t) be the amount of salt in Tanks A and B respectively. Construct a system of linear first order differential equations to evaluate a(t) and b(t) for each t.

Hence deduce that the amount of salt in Tank B will always be less than twice the amount of salt in Tank A.

Consider tank A:

rate of salt flowing in
$$=$$
 $\frac{4b(t)}{100} = \frac{2b(t)}{50}$
rate of salt flowing out $=$ $\frac{16a(t)}{100} = \frac{8a(t)}{50}$

Consider tank B:

rate of salt flowing in
$$=$$
 $\frac{16a(t)}{100} = \frac{8a(t)}{50}$
rate of salt flowing out $=$ $\frac{16b(t)}{100} = \frac{8b(t)}{50}$

So

$$\left\{ \begin{array}{lll} a'(t) & = & -\frac{8a(t)}{50} & + & \frac{2b(t)}{50} \\ b'(t) & = & \frac{8a(t)}{50} & - & \frac{8b(t)}{50} \end{array} \right. = \left(\begin{array}{lll} -\frac{8}{50} & \frac{2}{50} \\ \frac{8}{50} & -\frac{8}{50} \end{array} \right) \left(\begin{array}{ll} a(t) \\ b(t) \end{array} \right).$$

So we have Y' = AY where

$$\boldsymbol{A} = \begin{pmatrix} -\frac{8}{50} & \frac{2}{50} \\ \frac{8}{50} & -\frac{8}{50} \end{pmatrix} \quad \text{and} \quad \boldsymbol{Y}(0) = \begin{pmatrix} a(0) \\ b(0) \end{pmatrix} = \begin{pmatrix} 40 \\ 20 \end{pmatrix}.$$

$$\det(\lambda \mathbf{I} - \mathbf{A}) = \begin{vmatrix} \lambda + \frac{8}{50} & -\frac{2}{50} \\ -\frac{8}{50} & \lambda + \frac{8}{50} \end{vmatrix}$$
$$= \lambda^2 + \frac{16\lambda}{50} + \frac{48}{2500}$$
$$= (\lambda + \frac{12}{50})(\lambda + \frac{4}{50})$$

So the eigenvalues of \boldsymbol{A} are $\lambda_1 = -\frac{12}{50}$ and $\lambda_2 = -\frac{4}{50}$.

Consider the eigenspace E_{λ_1} :

$$\left(\begin{array}{cc|c} -\frac{4}{50} & -\frac{2}{50} & 0\\ -\frac{8}{50} & -\frac{4}{50} & 0 \end{array}\right) \longrightarrow \left(\begin{array}{cc|c} 1 & \frac{1}{2} & 0\\ 0 & 0 & 0 \end{array}\right)$$

So $E_{\lambda_1} = \text{span}\{(-1,2)^T\}.$

Consider the eigenspace E_{λ_2} :

$$\left(\begin{array}{cc|c} \frac{4}{50} & -\frac{2}{50} & 0 \\ -\frac{8}{50} & \frac{4}{50} & 0 \end{array}\right) \longrightarrow \left(\begin{array}{cc|c} 1 & -\frac{1}{2} & 0 \\ 0 & 0 & 0 \end{array}\right)$$

So $E_{\lambda_2} = \text{span}\{(1,2)^T\}.$

Thus

$$\mathbf{Y} = k_1 \begin{pmatrix} -1\\2 \end{pmatrix} e^{-\frac{12t}{50}} + k_2 \begin{pmatrix} 1\\2 \end{pmatrix} e^{-\frac{4t}{50}}$$

$$\mathbf{Y}(0) = \begin{pmatrix} 40\\20 \end{pmatrix} = \begin{pmatrix} -k_1 + k_2\\2k_1 + 2k_2 \end{pmatrix}$$

So $100 = 4k_2 \Rightarrow k_2 = 25$ and $k_1 = -15$. Thus

$$\mathbf{Y} = -15 \begin{pmatrix} -1\\2 \end{pmatrix} e^{-\frac{12t}{50}} + 25 \begin{pmatrix} 1\\2 \end{pmatrix} e^{-\frac{4t}{50}}$$

$$a(t) = 15e^{-\frac{12t}{50}} + 25e^{-\frac{4t}{50}}$$

$$b(t) = -30e^{-\frac{12t}{50}} + 50e^{-\frac{4t}{50}}$$

Since $2a(t)-b(t)=60e^{-\frac{12t}{50}}>0$, we conclude that 2a(t)>b(t) for all t which implies that the amount of salt in tank B will always be less than twice the amount of salt in tank A.

pond) and compete with each other for food, water and space. Let the population of species A and B at time t years be given by a(t) and b(t) respectively. In the absence of species B, species A's growth rate is 4a(t) but when species B are present, the competition slows the growth of species A to a'(t) = 4a(t) - 2b(t). In a similar manner, when species A is absent, species B's growth rate is 3b(t) but in the presence of species A, the growth rate reduces to b'(t) = 3b(t) - a(t).

4. Two species of fish, species A and species B, live in the same ecosystem (e.g. a

- (i) Write down a system of linear differential equations involving a(t), b(t), a'(t) and b'(t).
- (ii) Represent the system in (i) as x'(t) = Ax(t) where

$$\boldsymbol{A}$$
 is a 2 × 2 matrix and $\boldsymbol{x}(t) = \begin{pmatrix} a(t) \\ b(t) \end{pmatrix}$, $\boldsymbol{x'}(t) = \begin{pmatrix} a'(t) \\ b'(t) \end{pmatrix}$.

- (iii) Solve the system using the initial condition a(0) = 60, b(0) = 120.
- (i) $\begin{cases} a'(t) = 4a(t) 2b(t) \\ b'(t) = -a(t) + 3b(t) \end{cases}$
- (ii) Let $\boldsymbol{x}'(t) = \begin{pmatrix} a'(t) \\ b'(t) \end{pmatrix} = \boldsymbol{A}\boldsymbol{x}(t) = \begin{pmatrix} 4 & -2 \\ -1 & 3 \end{pmatrix} \begin{pmatrix} a(t) \\ b(t) \end{pmatrix}.$
- (iii) We first find the eigenvalues of \boldsymbol{A} :

$$\begin{vmatrix} \lambda - 4 & 2 \\ 1 & \lambda - 3 \end{vmatrix} = (\lambda - 4)(\lambda - 3) - 2$$
$$= \lambda^2 - 7\lambda + 12 - 2$$
$$= \lambda^2 - 7\lambda + 10 = (\lambda - 2)(\lambda - 5)$$

So **A** has two distinct eigenvalues $\lambda = 2$ and $\lambda = 5$.

Solving $(2\boldsymbol{I} - \boldsymbol{A})\boldsymbol{x} = \boldsymbol{0}$

$$\begin{pmatrix} -2 & 2 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow x_1 = x_2 \Rightarrow \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = s \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad s \in \mathbb{R}.$$

So $\{(1,1)^T\}$ is a basis for E_2 .

Solving $(5\boldsymbol{I} - \boldsymbol{A})\boldsymbol{x} = \boldsymbol{0}$

$$\begin{pmatrix} 1 & 2 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow x_1 = -2x_2 \Rightarrow \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = s \begin{pmatrix} -2 \\ 1 \end{pmatrix} \quad s \in \mathbb{R}.$$

So $\{(-2,1)^T\}$ is a basis for E_5 .

A general solution to the given system is

$$\boldsymbol{x}(t) = A \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{2t} + B \begin{pmatrix} -2 \\ 1 \end{pmatrix} e^{5t}$$
 i.e.
$$\begin{pmatrix} a(t) \\ b(t) \end{pmatrix} = \begin{pmatrix} Ae^{2t} - 2Be^{5t} \\ Ae^{2t} + Be^{5t} \end{pmatrix}$$

Using the given initial conditions:

$$\begin{cases} a(0) = 60 = A - 2B \\ b(0) = 120 = A + B \end{cases}$$

We find that B = 20, A = 100. So

$$\boldsymbol{x}(t) = 100 \begin{pmatrix} e^{2t} \\ e^{2t} \end{pmatrix} + 20 \begin{pmatrix} -2e^{5t} \\ e^{5t} \end{pmatrix} = \begin{pmatrix} 100e^{2t} - 40e^{5t} \\ 100e^{2t} + 20e^{5t} \end{pmatrix}.$$

5. (Repeated eigenvalues) This question illustrates what we should do if a system of linear differential equations $\mathbf{Y'} = \mathbf{AY}$ (where \mathbf{A} is a 2 × 2 matrix) is such that \mathbf{A} has only 1 eigenvalue λ and dim(E_{λ}) = 1.

Suppose v is an eigenvector of A associated with the eigenvalue λ . Let u be a non zero vector in \mathbb{R}^2 such that

$$(\boldsymbol{A} - \lambda \boldsymbol{I})\boldsymbol{u} = \boldsymbol{v}.$$

Prove that

$$\mathbf{Y}(t) = c_1 e^{\lambda t} \mathbf{v} + c_2 e^{\lambda t} (t \mathbf{v} + \mathbf{u}), \quad c_1, c_2 \in \mathbb{R}$$

satisfies Y' = AY and is thus a solution to the system of linear differential equations. We call this solution a **generalised** eigenvector of A associated with λ .

Use the technique above to solve the system of linear differential equations $\mathbf{Y'} = \mathbf{AY}$ where $\mathbf{A} = \begin{pmatrix} -1 & 1 \\ -4 & 3 \end{pmatrix}$ and the system has the initial condition $y_1(0) = 1$ and $y_2(0) = 3$.

Note that

$$(\mathbf{A} - \lambda \mathbf{I})\mathbf{u} = \mathbf{v} \Leftrightarrow \mathbf{A}\mathbf{u} - \lambda \mathbf{u} = \mathbf{v}.$$

We now check that Y' = AY. With the given Y,

$$\mathbf{Y'} = \lambda c_1 e^{\lambda t} \mathbf{v} + c_2 e^{\lambda t} \mathbf{v} + \lambda c_2 e^{\lambda t} (t \mathbf{v} + \mathbf{u})$$

While

$$\mathbf{AY} = c_1 e^{\lambda t} (\mathbf{A} \mathbf{v}) + c_2 e^{\lambda t} (t \mathbf{A} \mathbf{v} + \mathbf{A} \mathbf{u})$$

$$= c_1 e^{\lambda t} (\lambda \mathbf{v}) + c_2 e^{\lambda t} (t \lambda \mathbf{v} + \lambda \mathbf{u} + \mathbf{v})$$

$$= \lambda c_1 e^{\lambda t} \mathbf{v} + \lambda c_2 e^{\lambda t} (t \mathbf{v} + \mathbf{u}) + c_2 e^{\lambda t} \mathbf{v}$$

Thus indeed we have Y' = AY.

To solve Y' = AY, we first find the eigenvalues of A:

$$\det(\lambda \mathbf{I} - \mathbf{A}) = 0 \Rightarrow (\lambda - 1)^2 = 0.$$

So $\lambda = 1$ is a repeated eigenvalue. Solve

$$(I - A)x = 0 \Rightarrow x \in \operatorname{span}\left\{ \begin{pmatrix} 1 \\ 2 \end{pmatrix} \right\}.$$

So $E_1 = \text{span}\{(1,2)^T\}$. We now find a non zero vector \boldsymbol{u} such that $(\boldsymbol{A} - \boldsymbol{I})\boldsymbol{u} = \boldsymbol{v}$.

$$\left(\begin{array}{c|c} \boldsymbol{A} - \boldsymbol{I} & \boldsymbol{v} \end{array}\right) = \left(\begin{array}{c|c} -2 & 1 & 1 \\ -4 & 2 & 2 \end{array}\right) \longrightarrow \left(\begin{array}{c|c} 2 & -1 & -1 \\ 0 & 0 & 0 \end{array}\right).$$

So $\mathbf{u} = (-\frac{1}{2} + \frac{s}{2}, s)^T$ where $s \in \mathbb{R}$. We may choose $\mathbf{u} = (0, 1)^T$. Thus a solution to $\mathbf{Y'} = \mathbf{AY}$ can be

$$\mathbf{Y} = c_1 e^t \begin{pmatrix} 1 \\ 2 \end{pmatrix} + c_2 e^t \left\{ t \begin{pmatrix} 1 \\ 2 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right\}.$$

Using the initial conditions, we find that $c_1 = 1$ and $c_2 = 1$. So the particular solution is

$$\mathbf{Y} = \begin{pmatrix} e^t + te^t \\ 3e^t + 2te^t \end{pmatrix}.$$

- 6. Solve the following systems of second order linear differential equations.
 - (a) y'' + 2y' + 5y = 0;
 - (b)

$$\begin{cases} y_1'' &= & - & 2y_2 + y_1' + 2y_2' \\ y_2'' &= & 2y_1 & + & 2y_1' - & y_2' \end{cases}$$

with initial conditions $y_1(0) = 1$, $y_2(0) = 0$, $y'_1(0) = -3$, $y'_2(0) = 2$.

(a) Let z=y'. Then $y''=-5y-2y' \Leftrightarrow z'=-5y-2y'$. Together with y'=z, we have

$$\begin{cases} z' = -5y - 2z \\ y' = z \end{cases}$$

Let $\mathbf{Y} = \begin{pmatrix} z \\ y \end{pmatrix}$, then we have $\mathbf{Y'} = \mathbf{AY}$ where $\mathbf{A} = \begin{pmatrix} -2 & -5 \\ 1 & 0 \end{pmatrix}$. The eigenvalues of \mathbf{A} are $\lambda = -1 + 2i$ and $\bar{\lambda} = -1 - 2i$. Solving

$$(\lambda \mathbf{I} - \mathbf{A})\mathbf{x} = \mathbf{0} \Rightarrow \mathbf{x} \in \operatorname{span} \left\{ \begin{pmatrix} -1 + 2i \\ 1 \end{pmatrix} \right\}.$$

Thus $E_{\lambda} = \text{span}\{(-1+2i,1)^T\}$. Let $\boldsymbol{y} = (-1+2i,1)^T$. Two real solutions to the system of linear differential equations are $\text{Re}(e^{\lambda t}\boldsymbol{y})$ and $\text{Im}(e^{\lambda t}\boldsymbol{y})$, where

$$e^{\lambda t} \boldsymbol{y} = e^{(-1+2i)t} \begin{pmatrix} -1+2i \\ 1 \end{pmatrix}$$

$$= e^{-t(\cos 2t + i\sin 2t)} \begin{pmatrix} -1+2i \\ 1 \end{pmatrix}$$

$$= e^{-t} \begin{pmatrix} -\cos 2t - 2\sin 2t + i(2\cos 2t - \sin 2t) \\ \cos 2t + i\sin 2t \end{pmatrix}$$

So the two real solutions are

$$\mathbf{Y_1} = e^{-t} \begin{pmatrix} -\cos 2t - 2\sin 2t \\ \cos 2t \end{pmatrix}$$
 and $\mathbf{Y_2} = e^{-t} \begin{pmatrix} 2\cos 2t - \sin 2t \\ \sin 2t \end{pmatrix}$.

A general solution is

$$\begin{pmatrix} z \\ y \end{pmatrix} = \mathbf{Y} = c_1 e^{-t} \begin{pmatrix} -\cos 2t - 2\sin 2t \\ \cos 2t \end{pmatrix} + c_2 e^{-t} \begin{pmatrix} 2\cos 2t - \sin 2t \\ \sin 2t \end{pmatrix}$$

and the solution to the original second-order differential equation is $y = c_1 e^{-t} \cos 2t + c_2 e^{-t} \sin 2t$ where $c_1, c_2 \in \mathbb{C}$.

(b) Let $y_3 = y_1'$ and $y_4 = y_2'$. Then we have

$$\begin{cases} y_1' = & y_3 \\ y_2' = & y_4 \\ y_3' = & -2y_2 + y_3 + 2y_4 \\ y_4' = 2y_1 & +2y_3 - y_4 \end{cases}$$

Let
$$\mathbf{A} = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & -2 & 1 & 2 \\ 2 & 0 & 2 & -1 \end{pmatrix}$$
. Then the eigenvalues of \mathbf{A} are $\lambda_1 = -2$, $\lambda_2 = 2$,

 $\lambda_3 = -1$, $\lambda_4 = 1$ and the corresponding eigenvectors are

$$x_1 = \begin{pmatrix} -1 \\ 1 \\ 2 \\ -2 \end{pmatrix}, x_2 = \begin{pmatrix} -1 \\ -1 \\ -2 \\ -2 \end{pmatrix}, x_3 = \begin{pmatrix} -2 \\ 1 \\ 2 \\ -1 \end{pmatrix}, x_4 = \begin{pmatrix} -1 \\ -2 \\ -1 \\ -2 \end{pmatrix}.$$

Thus a general solution to the first-order system is of the form

$$c_1 \mathbf{x_1} e^{-2t} + c_2 \mathbf{x_2} e^{2t} + c_3 \mathbf{x_3} e^{-t} + c_4 \mathbf{x_4} e^t$$
.

Now we use the initial condition provided to find c_1, c_2, c_3, c_4 . When t = 0, we have

$$c_1 \mathbf{x_1} + c_2 \mathbf{x_2} + c_3 \mathbf{x_3} + c_4 \mathbf{x_4} = (1, 0, -3, 2)^T.$$

Solving, we have $c_1 = -1, c_2 = 1, c_3 = 0, c_4 = -1$. Thus

$$\begin{pmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{pmatrix} = \begin{pmatrix} e^{-2t} - e^{2t} + e^t \\ -e^{-2t} - e^{2t} + 2e^t \\ -2e^{-2t} - 2e^{2t} + e^t \\ 2e^{-2t} - 2e^{2t} + 2e^t \end{pmatrix}.$$

In particular, the solution to the second-order system is

$$y_1(t) = e^{-2t} - e^{2t} + e^t; \quad y_2(t) = -e^{-2t} - e^{2t} + 2e^t.$$