

When looking at this problem it seems natural to draw a parallel to the single variable differential equation approach to

$$\frac{dx}{dt} = Ax, \quad x(t_0) = x_0$$

who's solution is given by

$$x(t) = e^{(t-t_0)A}x_0$$

However, this same operation generalizes for differential equations of vectors (as long as the dimensions of all the matrices allows for the multiplication of course). So we also have,

$$\frac{d\vec{x}}{dt} = A\vec{x}, \quad \vec{x}(t_0) = \vec{x}_0$$

who's solution is given by

$$\vec{x}(t) = e^{(t-t_0)A}\vec{x}_0$$

In this case we have  $t_0 = 0$  so we just need to calculate

$$\vec{x}(t) = e^{At} \begin{bmatrix} -2 \\ 1 \\ 4 \end{bmatrix}$$

But how do we compute  $e$  to a matrix?? Well, we can use the power series definition of  $e^x$  to create a sum of powers of the matrix that will evaluate to it. So for a square matrix we can see

$$e^{At} = \sum_{n=0}^{\infty} \frac{t^n}{n!} A^n = I + tA + \frac{t^2}{2!} A^2 + \dots$$

So it seems clear we will need a formula for any power of  $A$ . We will need to diagonalize  $A$ . This is because for any diagonal matrix (say  $3 \times 3$  in this case) we have

$$\begin{bmatrix} a_1 & 0 & 0 \\ 0 & a_2 & 0 \\ 0 & 0 & a_3 \end{bmatrix}^n = \begin{bmatrix} a_1^n & 0 & 0 \\ 0 & a_2^n & 0 \\ 0 & 0 & a_3^n \end{bmatrix}$$

So if we write  $A$  as a product

$$A = PDP^{-1}$$

for a diagonal matrix  $D$ , then

$$A^n = PD^nP^{-1}$$

Lets get to finding eigenvalues and eigenvectors. First, we set

$$\det(A - \lambda I_3) = \begin{vmatrix} 6 - \lambda & 3 & -2 \\ -4 & -1 - \lambda & 2 \\ 13 & 9 & -3 - \lambda \end{vmatrix} = 0$$

After suitable algebra we find solutions

$$\lambda \in \{1, 2, -1\}$$

Then, to find corresponding eigenvectors we solve the system

$$\begin{bmatrix} 6 - \lambda & 3 & -2 \\ -4 & -1 - \lambda & 2 \\ 13 & 9 & -3 - \lambda \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

for each value of  $\lambda$  and find the corresponding eigenvectors

$$\begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 1/2 \\ -1/2 \\ 1 \end{bmatrix}$$

So to create a product  $PDP^{-1}$  to represent  $A$ , we write  $D$  as a diagonal matrix whose entries are the eigenvalues of  $A$ ,  $P$  as a matrix whose column vectors are the corresponding eigenvectors to  $A$ , and  $P^{-1}$  as the inverse to this matrix. So,

$$\begin{aligned} A &= PDP^{-1} \\ e^{At} &= Pe^{Dt}P^{-1} \\ &= \begin{bmatrix} 1 & -1 & 1/2 \\ -1 & 2 & -1/2 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} e^t & 0 & 0 \\ 0 & e^{2t} & 0 \\ 0 & 0 & e^{-t} \end{bmatrix} \begin{bmatrix} 5 & 3 & -1 \\ 1 & 1 & 0 \\ -6 & -4 & 2 \end{bmatrix} \\ &= \begin{bmatrix} 5e^t - 2e^{2t} - 3e^{-t} & 3e^t - e^{2t} - 2e^{-t} & -e^t + e^{-t} \\ -5e^t + 2e^{2t} + 3e^{-t} & -3e^t + 2e^{2t} + 2e^{-t} & e^t - e^{-t} \\ 5e^t + e^{2t} - 6e^{-t} & 3e^t + e^{2t} - 4e^{-t} & -e^t + 2e^{-t} \end{bmatrix} \end{aligned}$$

Finally, since we have

$$\vec{x}(t) = e^{At} \begin{bmatrix} -2 \\ 1 \\ 4 \end{bmatrix}$$

we can perform the multiplication to find the final solution to the differential equation,

$$\vec{x}(t) = \begin{bmatrix} -11e^t + e^{2t} + 8e^{-t} \\ 11e^t - 2e^{2t} - 8e^{-t} \\ -11e^t - e^{2t} + 16e^{-t} \end{bmatrix}$$