

MATH50004/MATH50015/MATH50019 Differential Equations
Spring Term 2023/24
Solutions to Quiz 4

Question 1. Correct answer: (a).

Translation invariance and the cocycle property implies that

$$\lambda(t, s, \lambda(u, s, x)) = \lambda(t - s + u, u, \lambda(u, s, x)) = \lambda(t - s + u, s, x) \quad \text{for all } u, s \in \mathbb{R} \text{ and } x \in \mathbb{R}^d.$$

Question 2. Correct answer: (a).

We have

$$\begin{aligned} O(x) &= \{\varphi(\tau, x) : \tau \in J_{\max}(x)\} = \{\varphi(\tau + t, x) = \varphi(\tau, \varphi(t, x)) : \tau \in J_{\max}(x) - t\} \\ &= \{\varphi(\tau, \varphi(t, x)) : \tau \in J_{\max}(\varphi(t, x))\} = O(\varphi(t, x)), \end{aligned}$$

where (2.29) was used.

Question 3. Correct answer: (a).

Consider $\dot{x} = t$, the general solution of which is given by $\lambda(t, t_0, x_0) = \frac{1}{2}(t^2 - t_0^2) + x_0$. For any $(t_0, x_0) \in \mathbb{R}^2$, this function is non-monotone in t .

Question 4. Correct answer: (b).

Due to Proposition 3.4 (ii), e^{A5} is invertible for any $A \in \mathbb{R}^{5 \times 5}$, so such an $x \in \mathbb{R}^5 \setminus \{0\}$ does not exist.

Question 5. Correct answer: (a).

For any $n \in \mathbb{N}$, we have

$$\sum_{k=0}^n \frac{t^k (A^\top)^k}{k!} = \sum_{k=0}^n \frac{t^k (A^k)^\top}{k!} = \left(\sum_{k=0}^n \frac{t^k A^k}{k!} \right)^\top.$$

Since in the limit $n \rightarrow \infty$, the left hand side converges to $e^{A^\top t}$, and the right hand side converges to $(e^{At})^\top$, the statement is true.