

## MATB44 Week 9 Notes

### 1. Non-Homogeneous Linear Systems:

- Has the form  $\bar{x}' = A\bar{x} + \bar{g}$ , where  $\bar{g} \neq 0$ .
- The general soln of a N-H linear system = The general soln of a H linear system + A particular soln of the N-H linear system.
- To find the particular soln, we will use variation of parameters.

E.g. 1 Solve  $\bar{x}' = \begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix} \bar{x} + \begin{bmatrix} 2e^{-t} \\ 3t \end{bmatrix}$

Soln:

Step 1: Solve the H linear system.

$$\bar{x}' = \begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix} \bar{x}$$

$$\begin{vmatrix} -2-r & 1 \\ 1 & -2-r \end{vmatrix} = 0 \quad \leftarrow \text{Characteristic Equation}$$

$$(-2-r)^2 - 1 = 0$$

$$r^2 + 4r + 4 - 1 = 0$$

$$r^2 + 4r + 3 = 0$$

$$(r+3)(r+1) = 0$$

$$r_1 = -3, r_2 = -1$$

$$(A - rI)\bar{z} = 0 \quad \leftarrow \text{Eigenvalue Equation}$$

When  $r = -3$

$$\begin{bmatrix} -2 - (-3) & 1 \\ 1 & -2(-3) \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$z_1 + z_2 = 0$$

$$z_1 + z_2 = 0 \leftarrow \text{Redundant}$$

$$z_1 = -z_2$$

$$\text{Let } z_1 = 1, z_2 = -1$$

$$\bar{z}_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

When  $r = -1$

$$\begin{bmatrix} -2 - (-1) & 1 \\ 1 & -2 - (-1) \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-z_1 + z_2 = 0$$

$$z_1 - z_2 = 0 \leftarrow \text{Redundant}$$

$$z_1 = z_2$$

$$\text{Let } z_1 = 1, z_2 = 1$$

$$\bar{z}_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

The general soln to the H linear system is

$$\bar{x} = C_1 e^{-3t} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + C_2 e^{-t} \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$



**Step 2:** Use variation of parameters to find a particular soln for the N-H linear system.

$$\text{We have } u_1' e^{-3t} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + u_2' e^{-t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \bar{g} = \begin{bmatrix} 2e^{-t} \\ 3t \end{bmatrix}$$

and we want to solve for  $u_1$  and  $u_2$ .

$$u_1' e^{-3t} + u_2' e^{-t} = 2e^{-t} \quad (1)$$

$$-u_1' e^{-3t} + u_2' e^{-t} = 3t \quad (2)$$

Do (1) + (2)

$$2u_2' e^{-t} = 2e^{-t} + 3t$$

$$u_2' = 1 + \frac{3te^t}{2}$$

$$u_2 = \int 1 + \frac{3te^t}{2} dt$$

$$= t + \frac{3}{2} (te^t - e^t) + C_2$$

$$u_1' e^{-3t} + \left(1 + \frac{3te^t}{2}\right) e^{-t} = 2e^{-t} \leftarrow \text{Subbed } u_2' \text{ in (1).}$$

$$u_1' e^{-3t} + e^{-t} + \frac{3t}{2} e^{-t} = 2e^{-t}$$

$$u_1' e^{-3t} = 2e^{-t} - e^{-t} - \frac{3t}{2} e^{-t}$$

$$u_1' = (2e^{-t} - e^{-t} - \frac{3t}{2} e^{-t}) e^{3t}$$

$$= 2e^{2t} - e^{2t} - \frac{3te^{3t}}{2}$$

$$u_1 = \int e^{2t} - \frac{3te^{3t}}{2} dt$$

$$= \frac{(3t-1)e^{3t}}{6} - \frac{e^{2t}}{2} + C_1$$

The particular soln is  $U_1 e^{-3t} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + U_2 e^{-t} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$   
 which equals to  $\left( \frac{(3t-1)e^{3t}}{6} - \frac{e^{2t}}{2} + c_1 \right) e^{-3t} \begin{bmatrix} 1 \\ -1 \end{bmatrix} +$   
 $\left( t + \frac{3}{2}(te^t - e^t) + c_2 \right) e^{-t} \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$

The general soln of the N-H linear system = The general soln of the H linear system + the particular soln of the N-H linear system.

**E.g. 2** Solve  $\bar{x}' = \begin{bmatrix} 1 & -4 \\ 4 & -7 \end{bmatrix} \bar{x} + \begin{bmatrix} 2e^{-3t} \\ 3te^{-3t} \end{bmatrix}$

**Soln:**

$$\begin{vmatrix} 1-r & -4 \\ 4 & -7-r \end{vmatrix} = 0$$

$$(1-r)(-7-r) + 16 = 0$$

$$-7-r+7r+r^2+16=0$$

$$r^2+6r+9=0$$

$$(r+3)^2=0$$

$$r=-3$$

$$(A-rI)\bar{z} = \bar{0}$$

When  $r=-3$

$$\begin{bmatrix} 1+3 & -4 \\ 4 & -7+3 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$4z_1 - 4z_2 = 0$$

$$4z_1 - 4z_2 = 0$$



$$\lambda_1 = \lambda_2$$

$$\text{Let } \lambda_1 = 1, \lambda_2 = 1.$$

$$\bar{z}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Since we have repeated roots, we know that  $\bar{x} = C_1 e^{rt} \bar{z}_1 + C_2 (t e^{rt} \bar{z}_1 + e^{rt} \bar{p})$ , where  $\bar{p}$  is the generalized eigenvector.

$$(A - rI) \bar{p} = \bar{z}_1$$

$$\begin{bmatrix} 1+3 & -4 \\ 4 & -7+3 \end{bmatrix} \begin{bmatrix} p_1 \\ p_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$4p_1 - 4p_2 = 1$$

$$p_1 - p_2 = 1/4$$

$$\text{Let } p_1 = 0, p_2 = -1/4$$

$$\bar{p} = \begin{bmatrix} 0 \\ -1/4 \end{bmatrix}$$

$$\bar{x} = C_1 e^{-3t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + C_2 \left( t e^{-3t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + e^{-3t} \begin{bmatrix} 0 \\ -1/4 \end{bmatrix} \right)$$

is the general soln of the H system.

To find the particular soln of the N-H system, we'll use variation of parameters.

$$U_1' e^{-3t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + U_2' \left( t e^{-3t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + e^{-3t} \begin{bmatrix} 0 \\ -1/4 \end{bmatrix} \right) = \begin{bmatrix} 2e^{-3t} \\ 3te^{-3t} \end{bmatrix}$$

$$U_1' e^{-3t} + U_2' t e^{-3t} = 2e^{-3t}$$

$$U_1' e^{-3t} + U_2' t e^{-3t} - \frac{U_2' e^{-3t}}{4} = 3t e^{-3t}$$

$$U_1' + U_2' t = 2 \quad (1)$$

$$U_1' + U_2' t - \frac{U_2'}{4} = 3t \quad (2)$$

$$\text{Do } (1) - (2)$$

$$\frac{U_2'}{4} = 2 - 3t$$

$$U_2' = 8 - 12t$$

$$U_2 = \int 8 - 12t \, dt$$

$$= 8t - 6t^2 + C_2$$

$$U_1' = 2 - U_2' t$$

$$= 2 - (8 - 12t)t$$

$$= 2 - 8t + 12t^2$$

$$U_1 = \int 2 - 8t + 12t^2 \, dt$$

$$= 2t - 4t^2 + 4t^3 + C_1$$

The particular soln of the N-H system is

$$(4t^3 - 4t^2 + 2t + C_1) e^{-3t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} +$$

$$(-6t^2 + 8t + C_2) \left( t e^{-3t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + e^{-3t} \begin{bmatrix} 0 \\ -1/4 \end{bmatrix} \right)$$



E.g. 3 Solve  $\bar{x}' = \begin{bmatrix} 2 & -1 \\ 3 & -2 \end{bmatrix} \bar{x} + \begin{bmatrix} e^t \\ t \end{bmatrix}$

Soln:

$$\begin{vmatrix} 2-r & -1 \\ 3 & -2-r \end{vmatrix} = 0$$

$$(2-r)(-2-r) + 3 = 0$$

$$-4 - 2r + 2r + r^2 + 3 = 0$$

$$r^2 - 1 = 0$$

$$r^2 = 1$$

$$r = \pm 1$$

$$(A - rI)\bar{z} = \bar{0}$$

when  $r = 1$

$$\begin{bmatrix} 2-1 & -1 \\ 3 & -2-1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$z_1 - z_2 = 0$$

$$3z_1 - 3z_2 = 0$$

$$z_1 = z_2$$

$$\text{Let } z_1 = 1, z_2 = 1$$

$$\bar{z} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

When  $r = -1$

$$\begin{bmatrix} 2+1 & -1 \\ 3 & -2+1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$3z_1 - z_2 = 0$$

$$3z_1 - z_2 = 0$$

$$3z_1 = z_2$$

$$\text{Let } z_1 = 1, z_2 = 3$$

$$\overline{z^2} = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

The general soln of the H system is  
 $\bar{x} = C_1 e^t \begin{bmatrix} 1 \\ 1 \end{bmatrix} + C_2 e^{-t} \begin{bmatrix} 1 \\ 3 \end{bmatrix}$ .

Now, we will use variation of parameters to find the particular soln.

$$U_1' e^t \begin{bmatrix} 1 \\ 1 \end{bmatrix} + U_2' e^{-t} \begin{bmatrix} 1 \\ 3 \end{bmatrix} = \begin{bmatrix} e^t \\ t \end{bmatrix}$$

$$U_1' e^t + U_2' e^{-t} = e^t \quad (1)$$

$$U_1' e^t + 3U_2' e^{-t} = t \quad (2)$$

Do (1) - (2)

$$-2U_2' e^{-t} = e^t - t$$

$$U_2' = \frac{-1}{2} (e^{2t} - te^t)$$



$$U_2 = \int -\frac{1}{2} (e^{2t} - te^t) dt$$

$$= \frac{-e^t (e^t - 2t + 2)}{4} + c_2$$

$$U_1' = 1 - U_2' e^{-2t}$$

$$= 1 - \left( -\frac{1}{2} (e^{2t} - te^t) \right) e^{-2t}$$

$$= 1 + \frac{1}{2} (1 - te^{-t})$$

$$= \frac{3}{2} - \frac{1}{2} te^{-t}$$

$$U_1 = \int \frac{3}{2} - \frac{1}{2} te^{-t} dt$$

$$= \frac{3t}{2} + \frac{(t+1)e^{-t}}{2} + c_1$$

The particular soln is  $U_1 e^t \begin{bmatrix} 1 \\ 1 \end{bmatrix} + U_2 e^{-t} \begin{bmatrix} 1 \\ 3 \end{bmatrix}$

**E.g. 4** Solve  $\bar{x}' = \begin{bmatrix} 2 & -5 \\ 1 & -2 \end{bmatrix} \bar{x} + \begin{bmatrix} -\cos t \\ \sin t \end{bmatrix}$

**Soln:**

$$\begin{vmatrix} 2-r & -5 \\ 1 & -2-r \end{vmatrix} = 0$$

$$(2-r)(-2-r) + 5 = 0$$

$$-4 - 2r + 2r + r^2 + 5 = 0$$

$$r^2 + 1 = 0$$

$$r^2 = -1$$

$$r = \pm i$$

$$(A - rI)\bar{z} = \bar{0}$$

Where  $r = i$

$$\begin{bmatrix} 2-i & -5 \\ 1 & -2-i \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(2-i)z_1 - 5z_2 = 0$$

$$\frac{2-i}{5} z_1 = z_2$$

$$\text{Let } z_1 = 1, z_2 = \frac{2-i}{5}$$

$$\bar{z} = \begin{bmatrix} 1 \\ (2-i)/5 \end{bmatrix}$$

$$= \begin{bmatrix} 1 \\ 2/5 \end{bmatrix} + i \begin{bmatrix} 0 \\ -1/5 \end{bmatrix}$$

$$\bar{x} = e^{rt} \bar{z}$$

$$e^{rt} = e^{it}$$

$$= \cos(t) + i\sin(t)$$

$$(\cos(t) + i\sin(t)) \left( \begin{bmatrix} 1 \\ 2/5 \end{bmatrix} + i \begin{bmatrix} 0 \\ -1/5 \end{bmatrix} \right)$$

$$= \cos(t) \begin{bmatrix} 1 \\ 2/5 \end{bmatrix} - \sin(t) \begin{bmatrix} 0 \\ -1/5 \end{bmatrix} +$$

$$i \left( \cos(t) \begin{bmatrix} 0 \\ -1/5 \end{bmatrix} + \sin(t) \begin{bmatrix} 1 \\ 2/5 \end{bmatrix} \right)$$



The general soln of the H system is

$$C_1 \left( \cos t \begin{bmatrix} 1 \\ 2/5 \end{bmatrix} - \sin t \begin{bmatrix} 0 \\ -1/5 \end{bmatrix} \right) +$$

$$C_2 \left( \cos t \begin{bmatrix} 0 \\ -1/5 \end{bmatrix} + \sin t \begin{bmatrix} 1 \\ 2/5 \end{bmatrix} \right)$$

We can find the particular soln of the N-H system using variation of parameters.

$$U_1' \left( \cos t \begin{bmatrix} 1 \\ 2/5 \end{bmatrix} - \sin t \begin{bmatrix} 0 \\ -1/5 \end{bmatrix} \right) +$$

$$U_2' \left( \cos t \begin{bmatrix} 0 \\ -1/5 \end{bmatrix} + \sin t \begin{bmatrix} 1 \\ 2/5 \end{bmatrix} \right) = \begin{bmatrix} -\cos t \\ \sin t \end{bmatrix}$$

$$U_1' \cos t + U_2' \sin t = -\cos t \quad (1)$$

$$U_1' \frac{2\cos t}{5} + U_1' \frac{\sin t}{5} - \frac{U_2' \cos t}{5} + \frac{U_2' 2\sin t}{5} = \sin t \quad (2)$$

From (1),  $U_1' = -1 - \frac{U_2' \sin t}{\cos t}$

Plug into (2)

$$\left( -1 - \frac{U_2' \sin t}{\cos t} \right) (2\cos t) + \left( -1 - \frac{U_2' \sin t}{\cos t} \right) \sin t$$

$$- U_2' \cos t + 2U_2' \sin t = 5 \sin t$$

$$-2\cos t - 2U_2' \sin t - \sin t - U_2' \frac{\sin^2 t}{\cos t}$$

$$-U_2' \cos t + 2U_2' \sin t = 5\sin t$$

$$-2\cos^2 t - \sin t \cos t - U_2' \sin^2 t - U_2' \cos^2 t = 5\sin t \cos t$$

$$-2\cos^2 t - U_2' (\sin^2 t + \cos^2 t) = 5\sin t \cos t$$

$$-2\cos^2 t - U_2' = 5\sin t \cos t$$

$$-U_2' = 5\sin t \cos t + 2\cos^2 t$$

$$U_2' = -5\sin t \cos t - 2\cos^2 t$$

$$U_2 = -\int 5\sin t \cos t + 2\cos^2 t \, dt$$

$$3\cos^2(t) + t + \frac{\sin(2t)}{2} + C_2$$

$$U_1' = -1 - \frac{U_2' \sin t}{\cos t}$$

$$= -1 + \frac{(5\sin t \cos t + 2\cos^2 t) \sin t}{\cos t}$$

$$= -1 + 5\sin^2 t + 2\sin t \cos t$$

$$U_1 = \int -1 + 5\sin^2 t + 2\sin t \cos t \, dt$$

$$= 3\left(t - \frac{\sin(2t)}{2}\right) - \cos^2(t) - t + C_1$$

The particular soln is  $U_1 \left( \cos t \begin{bmatrix} 1 \\ 2/5 \end{bmatrix} - \sin t \begin{bmatrix} 0 \\ -1/5 \end{bmatrix} \right)$

+  $U_2 \left( \cos t \begin{bmatrix} 0 \\ -1/5 \end{bmatrix} + \sin t \begin{bmatrix} 1 \\ 2/5 \end{bmatrix} \right)$ .



E.g. 5 Solve  $\bar{x}' = \begin{bmatrix} 1 & 1 \\ 4 & -2 \end{bmatrix} \bar{x} + \begin{bmatrix} e^{-2t} \\ -2e^t \end{bmatrix}$

Soln:

$$\begin{vmatrix} 1-r & 1 \\ 4 & -2-r \end{vmatrix} = 0$$

$$(1-r)(-2-r) - 4 = 0$$

$$-2 - r + 2r + r^2 - 4 = 0$$

$$r^2 + r - 6 = 0$$

$$(r+3)(r-2) = 0$$

$$r_1 = -3, r_2 = 2$$

$$(A - rI)\bar{z} = \bar{0}$$

When  $r = -3$

$$\begin{bmatrix} 4 & 1 \\ 4 & 1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$4z_1 + z_2 = 0$$

$$4z_1 = -z_2$$

$$\text{Let } z_1 = 1, z_2 = -4.$$

$$\bar{z}^1 = \begin{bmatrix} 1 \\ -4 \end{bmatrix}$$

When  $r = 2$

$$\begin{bmatrix} -1 & 1 \\ 4 & -4 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-z_1 + z_2 = 0$$

$$z_1 = z_2$$

$$\text{Let } z_1 = 1, z_2 = 1.$$

$$\bar{z}^2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

The general soln of the H system is  $C_1 e^{-3t} \begin{bmatrix} 1 \\ -4 \end{bmatrix} +$

$$C_2 e^{2t} \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

We will use variation of parameters to find the particular soln.

$$U_1' e^{-3t} \begin{bmatrix} 1 \\ -4 \end{bmatrix} + U_2' e^{2t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} e^{-2t} \\ -2e^t \end{bmatrix}$$

$$U_1' e^{-3t} + U_2' e^{2t} = e^{-2t} \quad (1)$$

$$-4U_1' e^{-3t} + U_2' e^{2t} = -2e^t \quad (2)$$

Do (1) - (2)

$$5U_1' e^{-3t} = e^{-2t} + 2e^t$$

$$U_1' = \frac{e^t + 2e^{4t}}{5}$$

$$U_1 = \int \frac{e^t + 2e^{4t}}{5} dt$$

$$= \frac{e^{4t} + 2e^t}{10} + C_1$$

$$U_2' = e^{-4t} - U_1' e^{-5t}$$

$$= e^{-4t} - \left( \frac{e^t + 2e^{4t}}{5} \right) e^{-5t}$$

$$= e^{-4t} - \frac{e^{-4t}}{5} - \frac{2e^{-t}}{5}$$

$$= \frac{4e^{-4t}}{5} - \frac{2e^{-t}}{5}$$

$$U_2 = \int \frac{4e^{-4t}}{5} - \frac{2e^{-t}}{5} dt$$

$$= \frac{2e^{-t}}{5} - \frac{e^{-4t}}{5} + C_2$$



## 2. $3 \times 3$ Linear Systems:

- We will only be dealing with homogeneous systems if  $A$  is a  $3$  by  $3$  matrix.

- **Superposition of Homogeneous systems:**

If  $\bar{x}^1, \bar{x}^2, \dots, \bar{x}^n$  are solns, then  $c_1 \bar{x}^1 \pm c_2 \bar{x}^2 \pm \dots \pm c_n \bar{x}^n$  is also a soln.

Since we are only dealing with  $2 \times 2$  or  $3 \times 3$  coefficient matrices, we can tailor the definition.

**For  $2 \times 2$ :** If  $\bar{x}^1$  and  $\bar{x}^2$  are solns, then  $c_1 \bar{x}^1 \pm c_2 \bar{x}^2$  is also a soln.

**For  $3 \times 3$ :** If  $\bar{x}^1$  and  $\bar{x}^2$  and  $\bar{x}^3$  are solns, then  $c_1 \bar{x}^1 \pm c_2 \bar{x}^2 \pm c_3 \bar{x}^3$  is also a soln.

- Let  $a = \begin{bmatrix} A & B & C \\ D & E & F \\ G & H & I \end{bmatrix}$

$$\begin{aligned} |a| &= A \begin{vmatrix} E & F \\ H & I \end{vmatrix} - B \begin{vmatrix} D & F \\ G & I \end{vmatrix} + C \begin{vmatrix} D & E \\ G & H \end{vmatrix} \\ &= A(EI - HF) - B(DI - GF) + C(DH - GE) \end{aligned}$$

E.g. 6 Let  $A = \begin{bmatrix} 6 & 1 & 1 \\ 4 & -2 & 5 \\ 2 & 8 & 7 \end{bmatrix}$ . Find  $|A|$

Soln:

$$\begin{aligned} |A| &= 6(-2 \cdot 7 - 8 \cdot 5) - 1(4 \cdot 7 - 2 \cdot 5) + 1(4 \cdot 8 - (-2) \cdot 2) \\ &= 6(-14 - 40) - (28 - 10) + (32 + 4) \\ &= -324 - 18 + 36 \\ &= -306 \end{aligned}$$

— Let  $\bar{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$ ,  $\bar{y} = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$ ,  $\bar{z} = \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix}$ , where  $\bar{x}$ ,  $\bar{y}$  and  $\bar{z}$  are functions of  $t$ .

If  $C_1 \bar{x} + C_2 \bar{y} + C_3 \bar{z} = 0$  for all  $t$ , then they are **linearly dependent**.

To know if  $\bar{x}$ ,  $\bar{y}$ , and  $\bar{z}$  are linearly dependent or not, we can use the Wronskian.

$$W = \begin{vmatrix} x_1(t) & y_1(t) & z_1(t) \\ x_2(t) & y_2(t) & z_2(t) \\ x_3(t) & y_3(t) & z_3(t) \end{vmatrix}$$

$\bar{x}$ ,  $\bar{y}$ , and  $\bar{z}$  are **linearly dependent** iff  $W[x, y, z] = 0$ .

— The general soln for homogeneous systems for a  $3 \times 3$  coefficient matrix is  $C_1 \bar{x}^1(t) + C_2 \bar{x}^2(t) + C_3 \bar{x}^3(t)$ , where  $\bar{x}^1$ ,  $\bar{x}^2$  and  $\bar{x}^3$  are linearly independent solns.



- Since we are dealing with  $3 \times 3$  coefficient matrices, we will be dealing with cubic functions. Hence, we need to know how to factor them. There are 2 techniques:

### 1. Factor By Grouping:

- Doesn't always work.
- If possible, factor out the greatest common factor out of each term. We get 2 cases:
  - a) If you were able to factor out a variable, then you're left with a quadratic term.
  - b) If you weren't able to factor out a variable, group the first 2 terms and last 2 terms together and then pull out common factors, if possible.
- If you can't factor out anything, group the first 2 terms and last 2 terms together and then pull out common factors, if possible.

**E.g. 7** Factor  $8x^3 + 4x^2 + 2x$ .

**Soln:**

We see that  $2x$  is a common factor for each term, so we pull it out first.

$$2x(4x^2 + 2x + 1)$$

We know how to factor this (Quadratic Formula)

**E.g. 8** Factor  $x^3 + 7x^2 + 2x + 14$

**Soln:**

There's no greatest common factor here, so we just group the first 2 terms and the last 2 terms.

$$(x^3 + 7x^2) + (2x + 14)$$

$$= x^2(x+7) + 2(x+7) = (x^2 + 2)(x+7)$$



## 2. Factoring Using The Rational Root Thm:

- Works as long as the coefficients  $a_0, a_1, a_2$  and  $a_3$  are rational numbers.
- The possible roots are  $\pm \frac{\text{factors of } a_0}{\text{factors of } a_3}$ .

E.g. 9 Factor  $x^3 + 5x^2 - 2x - 24$

Soln:

We can't factor by grouping.

The factors of  $-24$  are  $\pm 1, 2, 3, 4, 6, 8, 12, 24$ .

The factors of  $1$  are  $\pm 1$ .

Therefore, the possible roots of this function are  $\pm 1, 2, 3, 4, 6, 8, 12, 24$ .

Try  $x=2$ .

$$8 + 20 - 4 - 24 = 0.$$

This means that  $x-2$  is a factor.

Now, we do polynomial division to find the other factors.

$$\begin{array}{r}
 x^2 + 7x + 12 \\
 x-2 \overline{) x^3 + 5x^2 - 2x - 24} \\
 \underline{-(x^3 - 2x^2)} \phantom{- 24} \\
 7x^2 - 2x - 24 \\
 \underline{-(7x^2 - 14x)} \phantom{- 24} \\
 12x - 24 \\
 \underline{-(12x - 24)} \\
 0
 \end{array}$$

Hence,  $(x-2)(x^2 + 7x + 12) = x^3 + 5x^2 - 2x - 24$ .



Now we'll solve H systems where the coefficient matrix is  $3 \times 3$ .

E.g. 10 Solve  $\bar{x}' = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix} \bar{x}$

Soln:

$$\begin{vmatrix} 0-r & 1 & 1 \\ 1 & 0-r & 1 \\ 1 & 1 & 0-r \end{vmatrix} = 0$$

$$-r(r^2-1) - (-r-1) + (1+r) = 0$$

$$-r^3 + r + r + 1 + r + 1 = 0$$

$$-r^3 + 3r + 2 = 0$$

$$-r^3 + 2r + r + 2 = 0$$

$$(-r^3 + r) + (2r + 2) = 0$$

$$-r(r^2-1) + 2(r+1) = 0$$

$$-r(r-1)(r+1) + 2(r+1) = 0$$

$$(r+1)(-r(r-1) + 2) = 0$$

$$(r+1)(-r^2 + r + 2) = 0$$

$$(r+1)(r^2 - r - 2) = 0$$

$$(r+1)(r-2)(r+1) = 0$$

$$r_1 = -1, r_2 = 2, r_3 = -1$$

$$(A - rI)\bar{z} = \bar{0}$$

When  $r = -1$

$$\begin{bmatrix} 0-(-1) & 1 & 1 \\ 1 & 0-(-1) & 1 \\ 1 & 1 & 0-(-1) \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$z_1 + z_2 + z_3 = 0$$

$$z_1 + z_2 + z_3 = 0$$

$$z_1 + z_2 + z_3 = 0$$

} Redundant

$$z_3 = -z_1 - z_2$$

Let  $z_1 = 1, z_2 = 0$ . Then,  $z_3 = -1$

Let  $z_1 = 0, z_2 = 1$ . Then,  $z_3 = -1$

$$\bar{z}^1 = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} \quad \bar{z}^2 = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$$

**Note:** If we use this method, i.e.  $z_1 = 0$  and  $z_2 = 1$  and vice versa, then  $\bar{z}^1$  and  $\bar{z}^2$  will always be linearly independent.

When  $r = 2$

$$\begin{bmatrix} 0-2 & 1 & 1 \\ 1 & 0-2 & 1 \\ 1 & 1 & 0-2 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-2z_1 + z_2 + z_3 = 0 \quad (1)$$

$$z_1 - 2z_2 + z_3 = 0 \quad (2)$$

$$z_1 + z_2 - 2z_3 = 0 \quad (3)$$

If you do  $(2) - (3)$ , eqn  $(2)$  becomes  $-3z_2 + 3z_3 = 0$ .

If you do  $2 \cdot (3) + (1)$ , eqn  $(3)$  becomes  $3z_2 - 3z_3 = 0$ .



I.e. Now we have

$$-2z_1 + z_2 + z_3 = 0$$

$$-3z_2 + 3z_3 = 0$$

$$3z_2 - 3z_3 = 0 \leftarrow \text{Redundant}$$

$$-3z_2 = -3z_3$$

$$z_2 = z_3$$

$$-2z_1 + 2z_2 = 0$$

$$-2z_1 = -2z_2$$

$$z_1 = z_2$$

$$z_1 = z_2 = z_3$$

$$\text{Let } z_1 = 1, z_2 = 1, z_3 = 1$$

$$\bar{z}^3 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$\text{The general soln is } \bar{x} = C_1 e^{-t} \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + C_2 e^{-t} \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$$

$$+ C_3 e^{2t} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

The Wronskian of  $\bar{z}^1$ ,  $\bar{z}^2$ , and  $\bar{z}^3$  is

$$\begin{vmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ -1 & -1 & 1 \end{vmatrix}$$

$$= 1(1+1) - 0 + 1(0 - (-1))$$

$$= 2+1$$

$$= 3$$

$$\neq 0$$

Hence,  $\bar{z}^1$ ,  $\bar{z}^2$ , and  $\bar{z}^3$  are linearly independent.

Furthermore, recall Abel's Formula.

When solving  
homogeneous

linear

systems  
with a  
 $3 \times 3$   
coefficient  
matrix  $A$ ,

Abel's Formula is:

$$W = c' \cdot e^{-\int \text{Sum of main diagonal of } A \, dt}$$

E.g. In this example,  $W = c' \cdot e^{-\int 0+0+0 \, dt} = c'$ .

Since  $W=3$ ,  $c'=3$ .

E.g. II Solve  $\bar{x}' = \begin{bmatrix} 1 & -1 & -1 \\ 1 & 1 & 0 \\ 3 & 0 & 1 \end{bmatrix} \bar{x}$

Soln:

$$\begin{vmatrix} 1-r & -1 & -1 \\ 1 & 1-r & 0 \\ 3 & 0 & 1-r \end{vmatrix} = 0$$



$$(1-r)(1-r)^2 - (-1)(1-r) - 1(0 - 3(1-r)) = 0$$

$$(1-r)^3 + 1-r + 3(1-r) = 0$$

$$(1-r)^3 + 4(1-r) = 0$$

$$(1-r)((1-r)^2 + 4) = 0$$

$$(1-r)(r^2 - 2r + 5) = 0$$



$$r = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

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

$$= \frac{2 \pm 4i}{2}$$

$$= 1 \pm 2i$$

$$r_1 = 1, r_2 = 1+2i, r_3 = 1-2i$$

$$(A - rI)\vec{z} = \vec{0}$$

When  $r=1$

$$\begin{bmatrix} 1-1 & -1 & -1 \\ 1 & 1-1 & 0 \\ 3 & 0 & 1-1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-z_2 - z_3 = 0$$

$$z_1 = 0$$

$$3z_1 = 0 \leftarrow \text{Redundant}$$

$$\left. \begin{array}{l} z_1 = 0 \\ z_2 = -z_3 \\ \text{Let } z_2 = 1, z_3 = -1 \end{array} \right\} \vec{z} = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$$

When  $r = 1+2i$

$$\begin{bmatrix} 1-(1+2i) & -1 & -1 \\ 1 & 1-(1+2i) & 0 \\ 3 & 0 & 1-(1+2i) \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-2iz_1 - z_2 - z_3 = 0 \quad (1)$$

$$z_1 - 2iz_2 = 0 \quad (2)$$

$$3z_1 - 2iz_3 = 0 \quad (3)$$

If we add (2) and (3), we get  $4z_1 - 2iz_2 - 2iz_3$  which equals to  $2i \cdot (1)$ , so it is redundant.

$$z_1 = 2iz_2$$

$$-2i(2iz_2) - z_2 - z_3 = 0$$

$$3z_2 = z_3$$

$$\text{Let } z_2 = 1. \quad z_1 = 2i, \quad z_3 = 3$$

$$\overline{z^2} = \begin{bmatrix} 2i \\ 1 \\ 3 \end{bmatrix}$$

$$= \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} + i \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix}$$



$$e^{(1+2i)t} \left( \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} + i \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} \right)$$

$$= e^t \cdot e^{i(2t)} \left( \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} + i \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} \right)$$

$$= e^t (\cos(2t) + i\sin(2t)) \left( \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} + i \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} \right)$$

$$= e^t \left( \cos(2t) \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} - \sin(2t) \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} \right) +$$

$$e^{t \cdot i} \left( \sin(2t) \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} + \cos(2t) \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} \right)$$

$$\bar{x} = C_1 e^t \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix} + e^t \cdot C_2 \left( \cos(2t) \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} - \sin(2t) \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} \right)$$

$$+ C_3 e^t \left( \sin(2t) \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} + \cos(2t) \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} \right)$$

E.g. 12 Solve  $\bar{x}' = \begin{bmatrix} 1 & 1 & 2 \\ 1 & 2 & 1 \\ 2 & 1 & 1 \end{bmatrix} \bar{x}$

Soln:

$$\begin{vmatrix} 1-r & 1 & 2 \\ 1 & 2-r & 1 \\ 2 & 1 & 1-r \end{vmatrix} = 0$$

$$(1-r) [(2-r)(1-r)-1] - (1-r-2) + 2(1-2(2-r)) = 0$$

$$(1-r)(2-2r-r+r^2-1) - (-r-1) + 2(1-4+2r) = 0$$

$$2-2r-2r+2r^2-r+r^2+r^2-r^3-1+r+r+1+4r-6=0$$

$$-r^3+4r^2+r-4=0$$

$$(-r^3+4r^2) + (r-4) = 0$$

$$-r^2(r-4) + (r-4) = 0$$

$$(r-4)(-r^2+1) = 0$$

$$(r-4)(r^2-1) = 0$$

$$(r-4)(r+1)(r-1) = 0$$

$$r_1 = 4, r_2 = -1, r_3 = 1$$

$$(A-rI)\bar{z} = \bar{0}$$

When  $r=4$

$$\begin{bmatrix} 1-4 & 1 & 2 \\ 1 & 2-4 & 1 \\ 2 & 1 & 1-4 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-3z_1 + z_2 + 2z_3 = 0 \quad (1)$$

$$z_1 - 2z_2 + z_3 = 0 \quad (2)$$

$$2z_1 + z_2 - 3z_3 = 0 \quad (3)$$



If you do (2) + (3), you get  $3z_1 - z_2 - 2z_3 = 0$ , which is  $-1 \cdot (1)$ . Hence, (3) is redundant.

$$z_2 = 3z_1 - 2z_3$$

$$z_1 - 2(3z_1 - 2z_3) + z_3 = 0$$

$$z_1 - 6z_1 + 4z_3 + z_3 = 0$$

$$-5z_1 + 5z_3 = 0$$

$$-5z_1 = -5z_3$$

$$z_1 = z_3$$

$$z_2 = z_1$$

$$\text{Let } z_1 = 1, z_2 = 1, z_3 = 1$$

$$\vec{z} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

When  $\kappa = -1$

$$\begin{bmatrix} 1-(-1) & 1 & 2 \\ 1 & 2-(-1) & 1 \\ 2 & 1 & 1-(-1) \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$2z_1 + z_2 + 2z_3 = 0$$

$$z_1 + 3z_2 + z_3 = 0$$

$$2z_1 + z_2 + 2z_3 = 0 \leftarrow \text{Redundant}$$

$$z_2 = -2z_1 - 2z_3$$

$$z_1 + 3(-2z_1 - 2z_3) + z_3 = 0$$

$$z_1 - 6z_1 - 6z_3 + z_3 = 0$$

$$-5z_1 - 5z_3 = 0$$

$$-5z_1 = 5z_3$$

$$-z_1 = z_3$$

$$\begin{aligned}
 z_2 &= -2(z_1 + z_3) \\
 &= -2(z_1 - z_1) \\
 &= 0
 \end{aligned}$$

$$\text{Let } z_1 = 1, z_3 = -1$$

$$\overline{z^2} = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$

$$\text{When } r = 1$$

$$\begin{bmatrix} 1-1 & 1 & 2 \\ 1 & 2-1 & 1 \\ 2 & 1 & 1-1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$z_2 + 2z_3 = 0$$

$$z_1 + z_2 + z_3 = 0$$

$$2z_1 + z_2 = 0$$

$$z_2 = -2z_3$$

$$z_2 = -2z_1$$

$$z_1 = z_3$$

$$\text{Let } z_1 = 1, z_2 = -2, z_3 = 1$$

$$\overline{z^3} = \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$$



$$\bar{x} = C_1 e^{4t} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + C_2 e^{-t} \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + C_3 e^t \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$$

**E.g. 13** Solve  $\bar{x}' = \begin{bmatrix} 3 & 2 & 4 \\ 2 & 0 & 2 \\ 4 & 2 & 3 \end{bmatrix} \bar{x}$

**Soln:**

$$\begin{vmatrix} 3-r & 2 & 4 \\ 2 & -r & 2 \\ 4 & 2 & 3-r \end{vmatrix} = 0$$

$$(3-r)((-r)(3-r)-4) - 2(2(3-r)-8) + 4(4+4r) = 0$$

$$(3-r)(-3r+r^2-4) - 2(6-2r-8) + 4(4+4r) = 0$$

$$-9r+3r^2+3r^2-r^3-12+4r-12+4r+16+16+16r=0$$

$$-r^3 + 6r^2 + 15r + 8 = 0$$

We need to use the Rational Root Theorem to find the factors.

Factors of 8:  $\pm 1, 2, 4, 8$

Factors of -1:  $\pm 1$

$$\begin{aligned} \text{Try } r = -1: & -(-1)^3 + 6(-1)^2 + 15(-1) + 8 \\ & = 1 + 6 - 15 + 8 \\ & = 0 \end{aligned}$$

-1 is a root. Hence,  $r+1$  is a factor.

$$\begin{array}{r}
 -r^2 + 7r + 8 \\
 r+1 \overline{) -r^3 + 6r^2 + 15r + 8} \\
 \underline{-(-r^3 - r^2)} \phantom{+ 15r + 8} \\
 7r^2 + 15r + 8 \\
 \underline{-(7r^2 + 7r)} \phantom{+ 8} \\
 8r + 8 \\
 \underline{-(8r + 8)} \\
 0
 \end{array}$$

$$(r+1)(-r^2 + 7r + 8) = -r^3 + 6r^2 + 15r + 8$$

$$\begin{aligned}
 &\downarrow \\
 r &= \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} \\
 &= \frac{-7 \pm \sqrt{49 + 32}}{-2} \\
 &= \frac{-7 \pm 9}{-2} \\
 &= -1 \text{ or } 8
 \end{aligned}$$

Hence, the roots are:

$$r = -1, r = 8$$

$$(A - rI)\vec{z} = \vec{0}$$

When  $r = -1$

$$\begin{bmatrix} 3+1 & 2 & 4 \\ 2 & 1 & 2 \\ 4 & 2 & 3+1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$



$$4z_1 + 2z_2 + 4z_3 = 0$$

$$2z_1 + z_2 + 2z_3 = 0$$

$$4z_1 + 2z_2 + 4z_3 = 0$$

} Redundant

$$2z_1 + z_2 + 2z_3 = 0$$

$$z_2 = -2z_1 - 2z_3$$

Let  $z_1 = 0$  and  $z_3 = 1$ .  $z_2 = -2$ .

Let  $z_1 = 1$  and  $z_3 = 0$ .  $z_2 = -2$ .

$$\vec{z}^1 = \begin{bmatrix} 0 \\ -2 \\ 1 \end{bmatrix}, \quad \vec{z}^2 = \begin{bmatrix} 1 \\ -2 \\ 0 \end{bmatrix}$$

When  $r = 8$

$$\begin{bmatrix} 3-8 & 2 & 4 \\ 2 & -8 & 2 \\ 4 & 2 & 3-8 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-5z_1 + 2z_2 + 4z_3 = 0 \quad (1)$$

$$2z_1 - 8z_2 + 2z_3 = 0 \quad (2)$$

$$4z_1 + 2z_2 - 5z_3 = 0 \quad (3)$$

If you do  $-2 \cdot ((1) + (3))$ , you get  $2z_1 - 8z_2 + 2z_3 = 0$ .  
Hence, eqn 3 is redundant.

$$-2z_2 = -5z_1 + 4z_3$$

$$2z_1 + 4(-5z_1 + 4z_3) + 2z_3 = 0$$

$$2z_1 - 20z_1 + 16z_3 + 2z_3 = 0$$

$$-18z_1 + 18z_3 = 0$$

$$-18z_1 = -18z_3$$

$$z_1 = z_3$$

$$2z_2 = z_1$$

$$\text{Let } z_1 = 1, z_2 = 2, z_3 = 1.$$

$$\bar{z}^3 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$$

$$\bar{x} = C_1 e^{-t} \begin{bmatrix} 0 \\ -2 \\ 1 \end{bmatrix} + C_2 e^{-t} \begin{bmatrix} 1 \\ -2 \\ 0 \end{bmatrix} + C_3 e^{8t} \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$$

E.g. 14 Solve  $\bar{x}' = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 1 & -1 \\ 0 & -1 & 1 \end{bmatrix} \bar{x}$

Soln:

$$\begin{vmatrix} 1-r & 1 & 1 \\ 2 & 1-r & -1 \\ 0 & -1 & 1-r \end{vmatrix} = 0$$

$$(1-r)[(1-r)^2 - 1] - 2(1-r) + (-2) = 0$$

$$(1-r)^3 - (1-r) - 2(1-r) - 2 = 0$$

$$(1-r)^3 - 3(1-r) - 2 = 0$$

$$-r^3 + 3r^2 - 3r + 1 - 3 + 3r - 2 = 0$$

$$-r^3 + 3r^2 - 4 = 0$$

$$\begin{aligned} -1 \text{ is a root, } -(-1)^3 + 3(-1)^2 - 4 \\ = 1 + 3 - 4 \\ = 0 \end{aligned}$$

Hence,  $r+1$  is a factor.



$$\begin{array}{r}
 -r^2 + 4r - 4 \\
 r+1 \overline{) -r^3 + 3r^2 + 0r - 4} \\
 \underline{-(-r^3 - r^2)} \phantom{+ 0r - 4} \\
 4r^2 + 0r - 4 \\
 \underline{-(4r^2 + 4r)} \phantom{- 4} \\
 -4r - 4 \\
 \underline{-(-4r - 4)} \\
 0
 \end{array}$$

$$(r+1)(-r^2 + 4r - 4) = 0$$

$$\begin{aligned}
 &\downarrow \\
 r &= \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} \\
 &= \frac{-4 \pm \sqrt{16 - 16}}{-2} \\
 &= 2
 \end{aligned}$$

$$r_1 = -1, r_2 = 2$$

$$(A - rI)\bar{z} = \bar{0}$$

When  $r = -1$

$$\begin{bmatrix} 1+1 & 1 & 1 \\ 2 & 1+1 & -1 \\ 0 & -1 & 1+1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 1 & 1 \\ 2 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

You can see that the 3<sup>rd</sup> row of  $A-rI$  equals to the first row - second row. Hence, it's redundant.

$$2z_1 + z_2 + z_3 = 0$$

$$2z_1 + 2z_2 - z_3 = 0$$

$$z_2 + z_3 = 2z_2 - z_3$$

$$2z_3 = z_2$$

$$2z_1 = -z_2 - z_3$$

$$= -3z_3$$

$$z_1 = \frac{-3z_3}{2}$$

$$\text{Let } z_2 = 1, z_3 = 2, z_1 = -3$$

$$\vec{z}_1 = \begin{bmatrix} -3 \\ 1 \\ 2 \end{bmatrix}$$

When  $r=2$

$$\begin{bmatrix} 1-2 & 1 & 1 \\ 2 & 1-2 & -1 \\ 0 & -1 & 1-2 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-z_1 + z_2 + z_3 = 0 \quad (1)$$

$$2z_1 - z_2 - z_3 = 0 \quad (2)$$

$$-z_2 - z_3 = 0 \quad (3)$$



If we do  $-(2 \cdot (1) + (2))$ , we get (3), so (3) is redundant.

$$-z_1 + z_3 = -2z_1 + z_3$$

$$z_1 = 0$$

$$z_2 = -z_3$$

$$\text{Let } z_2 = 1, z_3 = -1$$

$$\bar{z}^2 = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$$

To find  $\bar{z}^3$ , we can use the method of generalized eigenvector.

$$\bar{x} = C_1 e^{r_1} \bar{z}^1 + C_2 e^{r_2} \bar{z}^2 + C_3 (t e^{r_i} \bar{z}^i + \bar{p} e^{r_i}),$$

where  $i=1$  or  $2$  and  $\bar{p}$  is an unknown vector.

For this example, let  $i=2$ .

$$(A - rI)\bar{p} = \bar{z}$$

$$\begin{bmatrix} -1 & 1 & 1 \\ 2 & -1 & -1 \\ 0 & -1 & -1 \end{bmatrix} \begin{bmatrix} p_1 \\ p_2 \\ p_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$$

$$-p_1 + p_2 + p_3 = 0$$

$$2p_1 - p_2 - p_3 = 1$$

$$p_2 = p_1 - p_3$$

$$2p_1 - p_1 + p_3 - p_3 = 1$$

$$p_1 = 1$$

Let  $P_2 = 0$ ,  $P_3 = 1$ .

$$\bar{P} = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

$$\bar{x} = C_1 e^{-t} \begin{bmatrix} -3 \\ 1 \\ 2 \end{bmatrix} + C_2 e^{2t} \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix} +$$

$$C_3 \left( t e^{2t} \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix} + e^{2t} \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \right)$$