

## HW 3: Math 292

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1 -

a : Let  $v(x) = (1 - x^4)^{1/2}$ , consider the sol of  $x'(t) = v(x(t))$  with  $x(0) = 0$

- The function is not Lipschitz on the interval
- $\lim_{x_0 \rightarrow -1} |v'(x)| = \lim_{x_0 \rightarrow -1} |-2(1 - x^4)^{-1/2} x^3| = \infty$
- $\lim_{x_0 \rightarrow 1} |v'(x)| = \lim_{x_0 \rightarrow 1} |-2(1 - x^4)^{-1/2} x^3| = \infty$
- We see that  $\frac{1}{\sqrt{1-x^4}} \leq \frac{1}{\sqrt{1-x^2}}$  and so are the integral over the same bounds
- We see that  $\int_{x_0}^1 \frac{1}{(1-x^2)^{1/2}} = \sin^{-1}(1) - \sin^{-1}(x_0)$
- Since  $x_0 \in (-1, 1)$  the integral evaluates to a finite value as  $\sin^{-1}(x_0)$  is defined and finite
- Since the integral from barrows formula is finite, then the solution doesn't exist for all time.

b : Let  $v(x) = (1 - x^4)^2$ , consider the sol of  $x'(t) = v(x(t))$  with  $x(0) = 0$

- The sol does exist within the interval as the function is Lipschitz all through the interval
- $\lim_{x_0 \rightarrow -1} |v'(x)| = \lim_{x_0 \rightarrow -1} |-8(1 - x^4)x^3| = 0$
- $\lim_{x_0 \rightarrow 1} |v'(x)| = \lim_{x_0 \rightarrow 1} |-8(1 - x^4)x^3| = 0$
- Also for every since  $v'()$  is well defined  $\forall x \in (-1, 1)$  we can say the function  $v$  is bounded by an  $L$  therefore making it Lipschitz over the interval.
- This ensures a unique and existent solution to the DE

2 -

a : Prove  $\lim_{t \rightarrow \infty} \left| \frac{d}{dx} \Psi_t(x) \right| = \infty$

- $\lim_{t \rightarrow \infty} \left| \frac{V(\Psi_t(x))}{V(x)} \right| = \frac{1}{V(x)} \lim_{t \rightarrow \infty} V(\Psi_t(x))$
- Since  $V(x)$  is Lipschitz then  $\lim_{x \rightarrow \infty} \Psi_t(x) = \infty$
- Then  $\lim_{t \rightarrow \infty} |V(\Psi_t(x))| = \infty$  as desired

b :  $|x_2(t) - x_1(t)| = \left| \int_{x_1}^{x_2} \frac{d}{dx} \Psi(x) dx \right|$

- $\lim_{t \rightarrow \infty} \frac{d}{dx} \Psi(x) = \infty$  from the previous part
- $\int_{x_1}^{x_2} \lim_{t \rightarrow \infty} \frac{d}{dx} \Psi(x)$  (Source: Trust me bro)
  - Through some formula that was talked about in the Recitation we know that  $(\lim f) \geq (\int \lim)$  and since the line above diverges that means that  $\lim_{t \rightarrow \infty} |\int_{x_1}^{x_2} \frac{d}{dx} \Psi(x) dx|$  also diverges
- This limit evaluates to  $\infty$

3 -

a -  $x' = Ax$  where  $A = \begin{bmatrix} -4 & 2 \\ 5 & -1 \end{bmatrix}$

- Eigenvalues are  $\lambda = -6, 1$
- Corresponding Eigenvectors are  $v_1 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}, v_2 = \begin{bmatrix} 2 \\ 5 \end{bmatrix}$
- $M(t) = \begin{bmatrix} 2e^t & -e^{-6t} \\ 5e^t & e^{-6t} \end{bmatrix}$
- $M(0)^{-1} = \frac{1}{7} \begin{bmatrix} 1 & 1 \\ -5 & 2 \end{bmatrix}$
- $M(t)M(0)^{-1} = e^{tA} = \frac{1}{7} \begin{bmatrix} 2e^t + 5e^{-6t} & 2e^t - 2e^{-6t} \\ 5e^t - 5e^{-6t} & 5e^t + 2e^{-6t} \end{bmatrix}$

b - Find all  $x_0$  such that  $\lim_{x \rightarrow \infty} x(t) = 0$

- $\lim_{x \rightarrow \infty} (\frac{1}{7} \begin{bmatrix} 2e^t + 5e^{-6t} & 2e^t - 2e^{-6t} \\ 5e^t - 5e^{-6t} & 5e^t + 2e^{-6t} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
- While it would be possible to use Gaussian Elimination, I simply solved it as a system of equations
- $x_1[2e^t + 5e^{-6t}] = x_2[2e^t - 2e^{-6t}]$  &  $x_1[5e^t - 5e^{-6t}] = x_2[5e^t + 2e^{-6t}]$
- The aim is to find  $x_1$  and  $x_2$  so that all the terms with  $e^t$  cancel so we are only left with  $e^{-6t}$  terms, which go to 0 as  $t$  approaches  $\infty$
- we get  $c \begin{bmatrix} -1 \\ 1 \end{bmatrix}$  as the solution for all real numbers  $c$ , as well as the trivial solution  $\begin{bmatrix} 0 \\ 0 \end{bmatrix}$

4  $x'(t) = Ax, x(0) = x_0, A = \begin{bmatrix} 2 & 9 & -3 \\ 6 & -1 & 3 \\ 6 & -9 & 11 \end{bmatrix}$  solve for  $e^{tA}$

- Eigenvalues:  $\lambda = 8, 8, 4$
- Corresponding Eigenvectors:  $v_1 = \begin{bmatrix} -1 \\ 0 \\ 2 \end{bmatrix}, v_2 = \begin{bmatrix} 3 \\ 2 \\ 0 \end{bmatrix}, v_3 = \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix}$

- $M(t) = \begin{bmatrix} -e^{8t} & 3e^{8t} & -e^{-4t} \\ 0 & 2e^{8t} & e^{-4t} \\ 2e^{8t} & 0 & e^{-4t} \end{bmatrix}$
- $M(0) = \begin{bmatrix} -1 & 3 & -1 \\ 0 & 2 & 1 \\ 2 & 0 & 1 \end{bmatrix}$
- $M(0)^{-1} = \frac{1}{8} \begin{bmatrix} 2 & -3 & 5 \\ 2 & 1 & 1 \\ -4 & 6 & -2 \end{bmatrix}$
- $e^{tA} = M(t)M(0)^{-1} = \frac{1}{8} \begin{bmatrix} 4e^{8t} + 4e^{-4t} & 6e^{8t} - 6e^{-4t} & -2e^{8t} + 2e^{-4t} \\ 4e^{8t} - 4e^{-4t} & 2e^{8t} + 6e^{-4t} & 2e^{8t} - 2e^{-4t} \\ 4e^{8t} - 4e^{-4t} & -6e^{8t} + 6e^{-4t} & 10e^{8t} - 2e^{-4t} \end{bmatrix}$