1 Selfstudy for Tutorial 3

Polking §9.2: 2, 6, 15, 17, 31; §9.3: 11, 14, 17, 23; §9.5: 7, 10

2 Exercises for Tutorial 3

1. Let us look at the harmonic oscillator with mass m=1, spring constant k>0 and damping $b\geq 0$

$$x'' = -kx - bx'.$$

- (a) Rewrite this second order ODE as a first order system.
- (b) Give conditions on k, b such that the system has complex roots, double roots or real distinct roots.
- (c) Determine the general solution in each case.
- (d) Describe the motion of the mass as it is released from rest x(0) = 1 and x'(0) = 0 for each of the three cases (1b). Sketch the time series (t, x(t)) as well as the phase portrait in the (x, x')-plane.
- 2. Below we list four matrices. We have given the corresponding eigenvalues and eigenvectors, to focus on the outcome, but it may be a useful exercise to derive these yourself.
 - a For each system x' = Ax, write down the general (real!) solution
 - b Determine the type of each system, i.e. classify the origin according to the eigenvalues.
 - c Sketch the phase portrait.

(a)
$$A = \begin{pmatrix} 1 & 2 \\ 0 & 3 \end{pmatrix}$$
, $\lambda_1 = 1$, $v_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$, $\lambda_2 = 3$, $v_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$.

(b)
$$A = \begin{pmatrix} 1 & 2 \\ 1 & 0 \end{pmatrix}$$
, $\lambda_1 = 2$, $v_1 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$, $\lambda_2 = -1$, $v_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$.

(c)
$$A = \begin{pmatrix} 1 & 2 \\ 3 & -4 \end{pmatrix}$$
, $\lambda_1 = -5$, $v_1 = \begin{pmatrix} -1 \\ 3 \end{pmatrix}$, $\lambda_2 = 2$, $v_2 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$.

(d)
$$A = \begin{pmatrix} 2 & 5 \\ -5 & -4 \end{pmatrix}$$
, $\lambda_1 = -1 + 4i$, $v_1 = \begin{pmatrix} 5 \\ -3 + 4i \end{pmatrix}$, $\lambda_2 = -1 - 4i$, $v_2 = \begin{pmatrix} 5 \\ -3 - 4i \end{pmatrix}$.

3. Solve the initial value problem $y' = A_i y$, $y(0) = y_0$, i = 1, 2 for

$$A_1 = \begin{pmatrix} 1 & 3 \\ 3 & 1 \end{pmatrix}$$
 en $A_2 = \begin{pmatrix} 1 & 1 \\ -2 & 3 \end{pmatrix}$.

4. Given the matrix $A = \begin{pmatrix} -2 & 1 & -1 \\ 1 & -3 & 0 \\ 3 & -5 & 0 \end{pmatrix}$.

find a set of fundamental solutions for the system x' = Ax. You will have to resort to generalised eigenvectors, i.e. $Aw = \lambda w + v$.

1