

35.4

We begin by finding the values λ such that

$$\begin{bmatrix} \dot{x} \\ \dot{y} \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 4 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \lambda \begin{bmatrix} x \\ y \end{bmatrix}$$

Subtracting from each side,

$$\begin{bmatrix} 1 & 1 \\ 4 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 0$$

$$\begin{bmatrix} 1-\lambda & 1 \\ 4 & -2-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 0$$

Thus

$$\det \begin{bmatrix} 1-\lambda & 1 \\ 4 & -2-\lambda \end{bmatrix} = -2 + \lambda^2 - \lambda + 2\lambda - 4 \\ = \lambda^2 + \lambda - 6 = 0$$

implies

$$\lambda = -3, 2$$

Then to find eigen vector, we desire v_1 s.t.

$$\begin{bmatrix} 4 & 1 \\ 4 & 1 \end{bmatrix} v_1 = 0, \text{ and}$$

 v_2 s.t.

$$\begin{bmatrix} -1 & 1 \\ 4 & -4 \end{bmatrix} v_2 = 0$$

Consider $v_1 = \begin{bmatrix} a \\ b \end{bmatrix}$,

$$4a + b + 4a + b = 0 \Rightarrow v_1 = \begin{bmatrix} 1/4 \\ -1 \end{bmatrix}$$

$$\text{and } v_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$-a + b + 4a - 4b = 0 \Rightarrow v_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Integrating,

$$X(t) = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{2t} + c_2 \begin{bmatrix} 1/4 \\ -1 \end{bmatrix} e^{-3t}$$

35.4 (continued)

Recall the definition of an eigen vector; a vector V is an eigen vector, if, for some associated eigenvalue λ , of a matrix M

$$M V = \lambda V.$$

Then, for

$$M = \begin{bmatrix} 4 & 1 \\ 4 & 1 \end{bmatrix}, \lambda = -3, \begin{bmatrix} 1 & 1 \\ 4 & -2 \end{bmatrix}, \lambda = -3$$

solve for b_1 in

$$V_1 = \begin{bmatrix} 1 \\ b_1 \end{bmatrix}:$$

~~$$\begin{bmatrix} 4 & 1 \\ 4 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ b_1 \end{bmatrix} = -3 \begin{bmatrix} 1 \\ b_1 \end{bmatrix} \Rightarrow 4 + b_1 = -3b_1$$~~

$$\begin{bmatrix} 1 & 1 \\ 4 & -2 \end{bmatrix} \begin{bmatrix} 1 \\ b_1 \end{bmatrix} = -3 \begin{bmatrix} 1 \\ b_1 \end{bmatrix} \Rightarrow \begin{aligned} b_1 + 1 &= -3 \\ b_1 &= -4 \end{aligned}$$

implies the pairing of

$$\lambda_1 = -3, V_1 = \begin{bmatrix} 1 \\ -4 \end{bmatrix}$$

Now,

$$M = \begin{bmatrix} 11 & 1 \\ 4 & -2 \end{bmatrix}, \lambda_2 = 2, V_2 = \begin{bmatrix} 1 \\ b_2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 \\ 4 & -2 \end{bmatrix} \begin{bmatrix} 1 \\ b_2 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ b_2 \end{bmatrix} \Rightarrow \begin{aligned} b_2 + 1 &= 2b_2 \\ b_2 &= 1 \end{aligned}$$

thus

$$\lambda_2 = 2, V_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Setting $t=0$ in

$$X(t) = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{2t} + c_2 \begin{bmatrix} 1 \\ -4 \end{bmatrix} e^{-3t} \quad (1)$$

lets you

$$\begin{matrix} x(0) \\ y(0) \end{matrix} = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ -4 \end{bmatrix} = \begin{bmatrix} 2 \\ -3 \end{bmatrix}$$

implies

$$c_1 = 1$$

$$c_2 = 1;$$

Then by noting the "contamination" that occurred in (1), see that

$$X(t) = e^{2t} + e^{-3t}$$

$$Y(t) = e^{2t} - 4e^{-3t}$$