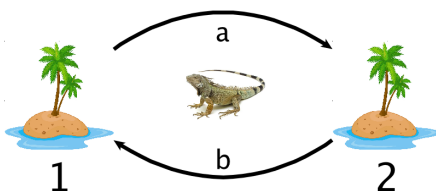


Please work on the following problem in groups of 3-4 and use your classmates and me to finish as much as you can in class today. Write your own solutions on a separate sheet of paper, as these will be turned in as part of your Homework 7 assignment.

**Example 62.** *Imagine two islands populated by iguanas. Always searching for a better place to live, the iguanas are constantly switching islands. As a result, we observe that the rate at which iguanas leave one island is proportional to the population of that island. Let  $x_1(t)$  and  $x_2(t)$  be the size of the iguana populations of island 1 and 2 at time  $t$ .*



(a) Write a system of differential equations that describes that describes the iguana populations.

$$x'_1(t) =$$

$$x'_2(t) =$$

(b) For what vectors  $\mathbf{x} = (x_1, x_2)$  will the system be in equilibrium?

(c) Notice that if we write  $Q = \begin{pmatrix} -a & a \\ b & -b \end{pmatrix}$ , the system can be expressed as  $\mathbf{x}' = Q^T \mathbf{x}$ . What is  $\mathcal{N}(Q^T)$ ?

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(d) Find the eigenvalues and corresponding eigenvectors of  $Q$ .

(e) Find a matrix  $S$  and its inverse  $S^{-1}$  such that  $D = S^{-1}QS$  is a diagonal matrix.

(f) The matrix exponential for an  $n \times n$  matrix  $A$  is defined as

$$\exp(B) = \sum_{k=0}^{\infty} \frac{A^k}{k!}.$$

For any matrix  $A$  and invertible  $S$ , we can show that  $\exp(SAS^{-1}) = S \exp(A) S^{-1}$ . For a diagonal matrix,  $D = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}$ , we can show that  $\exp(Dt) = \begin{pmatrix} \exp(\lambda_1 t) & 0 \\ 0 & \exp(\lambda_2 t) \end{pmatrix}$ . Use these facts to find  $M = \exp(Qt)$ , where  $t$  is a scalar.

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(g) The matrix  $\exp(Qt)$  is called a transition matrix, and  $M_{ij}$  gives the probability that an iguana on island  $i$  ends up on island  $j$  at the end of time  $t$ . Suppose  $a = 1/\text{day}$  and  $b = 2/\text{day}$ . If we observe an iguana on Island 1, what is the probability that that particular iguana is on Island 1 at time  $t = 4$  days?

(h) If we observe an iguana on Island 2, what is the probability that that particular iguana is on Island 1 if we check back one year later?