

Example 1. Use the exponential method, but without explicitly finding eigenvectors, to solve initial value problem $\mathbf{x}' = \mathbf{A}\mathbf{x} + \mathbf{f}(t)$ with $\mathbf{x}(0) = \mathbf{x}_0$ where:

$$\mathbf{A} = \begin{pmatrix} -4 & -1 \\ 1 & -2 \end{pmatrix} \text{ and } \mathbf{f}(t) = \begin{pmatrix} e^{-3t} \\ 0 \end{pmatrix} \text{ and } \mathbf{x}_0 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

To save you time: $\det(\mathbf{A} - \lambda\mathbf{I}) = (\lambda + 3)^2$

This is possible, because the matrix in question is 2×2 with repeated eigenvalue $\lambda = c$. Remember, in this case we have the shortcut:

$$e^{t\mathbf{A}} = e^{ct} (\mathbf{I} + t\mathbf{N}) \text{ where } \mathbf{N} = \mathbf{A} - c\mathbf{I}$$

Lecture 32. C5 – Matrix Exponential.

Example 2. Solve initial value problem $\mathbf{x}' = \mathbf{A}\mathbf{x} + \mathbf{f}(t)$ with $\mathbf{x}(0) = \mathbf{x}_0$ where:

$$\mathbf{A} = \begin{pmatrix} -2 & 1 \\ -5 & 2 \end{pmatrix} \text{ and } \mathbf{f} = \begin{pmatrix} 0 \\ 1 \end{pmatrix} \text{ and } \mathbf{x}_0 = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

using the exponential method, and given that a fundamental matrix of \mathbf{A} is:

$$\mathbf{M}(t) = \begin{pmatrix} \sin t + 2 \cos t & 2 \sin t - \cos t \\ 5 \cos t & 5 \sin t \end{pmatrix}$$

Recall the formula for the exponential of \mathbf{A} given a fundamental matrix is:

$$e^{t\mathbf{A}} = \mathbf{M}(t)\mathbf{M}(0)^{-1}$$