Advanced Engineering Mathematics Systems of Differential Equations by Dennis G. Zill Problems

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June 2023

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10 Systems of Linear Differential Equations

10.1 Theory of Linear Systems

10.1.1

$$\mathbf{X}' = \begin{pmatrix} 3 & -5 \\ 4 & 8 \end{pmatrix} \mathbf{X}$$

10.1.3

$$\mathbf{X}' = \begin{pmatrix} -3 & 4 & -9 \\ 6 & -1 & 0 \\ 10 & 4 & 3 \end{pmatrix} \mathbf{X}$$

10.1.5

$$\mathbf{X}' = \begin{pmatrix} 1 & -1 & 1 \\ 2 & 1 & -1 \\ 1 & 1 & 1 \end{pmatrix} \mathbf{X} + \begin{pmatrix} t - 1 \\ -3t^2 \\ t^2 - t + 2 \end{pmatrix}$$

10.1.7

$$\frac{dx}{dt} = 4x + 2y + e^t$$
$$\frac{dy}{dt} = -x + 3y - e^t$$

10.1.9

$$\frac{dx}{dt} = x - y + 2z + e^{-t} - 3t$$

$$\frac{dy}{dt} = 3x - 4y + z + 2e^{-t} + t$$

$$\frac{dz}{dt} = -2x + 5y + 6z + 2e^{-t} - t$$

$$3(e^{-5t}) - 4(2e^{-5t}) = -5e^{-5t}$$

$$= \frac{dx}{dt}$$

$$4(e^{-5t}) - 7(2e^{-5t}) = -10e^{-5t}$$

$$= \frac{dy}{dt}$$

10.1.13

$$-(-e^{-3t/2}) + \frac{1}{4}(2e^{-3t/2}) = \frac{3}{2}e^{-3t/2}$$
$$= \frac{dx}{dt}$$
$$(-e^{-3t/2}) - (2e^{-3t/2}) = -3e^{-3t/2}$$
$$= \frac{dy}{dt}$$

10.1.17

$$W(\mathbf{X}_1, \mathbf{X}_2) = \begin{vmatrix} e^{-2t} & e^{-6t} \\ e^{-2t} & -e^{-6t} \end{vmatrix}$$
$$= -e^{-8t} - e^{-8t}$$
$$= -2e^{-8t}$$
$$\neq 0 \text{ for } t \in (-\infty, \infty)$$

Yes, they form a fundamental set.

10.1.19

$$W(\mathbf{X}_1, \mathbf{X}_2, \mathbf{X}_3) = \begin{vmatrix} 1+t & 1 & 3+2t \\ -2+2t & -2 & -6+4t \\ 4+2t & 4 & 12+4t \end{vmatrix}$$
$$= 0$$

No, they don't form a fundamental set.

$$x = 2t + 5$$

$$y = -t + 1$$

$$\frac{dx}{dt} = (2t + 5) + 4(-t + 1) + 2t - 7$$

$$= 2$$

$$\frac{dy}{dt} = 3(2t + 5) + 2(-t + 1) - 4t - 18$$

$$= -1$$

10.1.23

$$x = e^{t} + te^{t}$$

$$x' = 2e^{t} + te^{t}$$

$$y = e^{t} - te^{t}$$

$$y' = -te^{t}$$

$$\frac{dx}{dt} = 2(e^{t} + te^{t}) + (e^{t} - te^{t}) - e^{t}$$

$$= 2e^{t} + te^{t}$$

$$\frac{dy}{dt} = 3(e^{t} + te^{t}) + 4(e^{t} - te^{t}) - 7e^{t}$$

$$= -te^{t}$$

10.2 Homogeneous Linear Systems

10.2.1

$$\mathbf{X} = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{5t} + c_2 \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{-t}$$

10.2.3

$$\mathbf{X} = c_1 \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{-3t} + c_2 \begin{pmatrix} \frac{2}{5} \\ 1 \end{pmatrix} e^t$$

10.2.5

$$\mathbf{X} = c_1 \begin{pmatrix} 1 \\ 4 \end{pmatrix} e^{-10t} + c_2 \begin{pmatrix} 5 \\ 2 \end{pmatrix} e^{8t}$$

$$\mathbf{X} = c_1 \begin{pmatrix} 2 \\ 3 \\ 1 \end{pmatrix} e^{2t} + c_2 \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix} e^{-t} + c_3 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} e^t$$

$$\mathbf{X} = 2 \begin{pmatrix} 0 \\ 1 \end{pmatrix} e^{-t/2} + 3 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{t/2}$$

10.2.15

(a)

$$\begin{aligned} \frac{dx_1}{dt} &= -\frac{3}{100}x_1 + \frac{1}{100}x_2\\ \frac{dx_2}{dt} &= \frac{2}{100}x_1 - \frac{2}{100}x_2\\ \left(\frac{\frac{dx_1}{dt}}{\frac{dt}{dt}}\right) &= \left(\frac{-\frac{3}{100}}{\frac{1}{100}} - \frac{1}{\frac{2}{100}}\right) \begin{pmatrix} x_1\\ x_2 \end{pmatrix} \end{aligned}$$

(b)

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = -\frac{35}{3} \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{-t/25} + \frac{50}{3} \begin{pmatrix} \frac{1}{2} \\ 1 \end{pmatrix} e^{-t/100}$$

10.2.21

$$\mathbf{X} = c_1 \begin{pmatrix} 1 \\ 3 \end{pmatrix} + c_2 \left[\begin{pmatrix} 1 \\ 3 \end{pmatrix} t + \begin{pmatrix} 0 \\ -1 \end{pmatrix} \right]$$

10.2.23

$$\mathbf{X} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{2t} + c_2 \left[\begin{pmatrix} 1 \\ 1 \end{pmatrix} t + \begin{pmatrix} 0 \\ \frac{1}{2} \end{pmatrix} \right] e^{2t}$$

10.2.25

$$\mathbf{X} = c_1 \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} e^{2t} + c_2 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} e^{2t} + c_3 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} e^t$$

$$\mathbf{X} = -\frac{1}{2} \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{4t} + 13 \left[\begin{pmatrix} 2 \\ 1 \end{pmatrix} t + \begin{pmatrix} 0 \\ \frac{1}{2} \end{pmatrix} \right] e^{4t}$$

$$\mathbf{K}_1 = \begin{pmatrix} 1\\0\\0\\0\\0 \end{pmatrix}$$

$$\mathbf{K}_1 = \begin{pmatrix} 0\\0\\0\\1\\0 \end{pmatrix}$$

$$\mathbf{K}_3 = \begin{pmatrix} 0\\0\\1\\0\\0 \end{pmatrix}$$

10.2.35

$$\mathbf{X} = c_1 \begin{pmatrix} 1 \\ 2 - i \end{pmatrix} e^{(4+i)t} + c_2 \begin{pmatrix} 1 \\ 2 + i \end{pmatrix} e^{(4-i)t}$$

$$= c_1 \left[\begin{pmatrix} 1 \\ 2 \end{pmatrix} \cos t - \begin{pmatrix} 0 \\ -1 \end{pmatrix} \sin t \right] e^{4t} + c_2 \left[\begin{pmatrix} 0 \\ -1 \end{pmatrix} \cos t + \begin{pmatrix} 1 \\ 2 \end{pmatrix} \sin t \right] e^{4t}$$

$$= c_1 \begin{pmatrix} \cos t \\ 2 \cos t + \sin t \end{pmatrix} e^{4t} + c_2 \begin{pmatrix} \sin t \\ 2 \sin t - \cos t \end{pmatrix} e^{4t}$$

$$\mathbf{X} = c_1 \begin{pmatrix} 1 \\ -1+i \end{pmatrix} e^{(4+i)t} + c_2 \begin{pmatrix} 1 \\ -1-i \end{pmatrix} e^{(4-i)t}$$

$$= c_1 \left[\begin{pmatrix} 1 \\ -1 \end{pmatrix} \cos t - \begin{pmatrix} 0 \\ 1 \end{pmatrix} \sin t \right] e^{4t} + c_2 \left[\begin{pmatrix} 0 \\ 1 \end{pmatrix} \cos t + \begin{pmatrix} 1 \\ -1 \end{pmatrix} \sin t \right] e^{4t}$$

$$= c_1 \begin{pmatrix} \cos t \\ -\cos t - \sin t \end{pmatrix} e^{4t} + c_2 \begin{pmatrix} \sin t \\ \cos t - \sin t \end{pmatrix} e^{4t}$$

$$\mathbf{X} = c_1 \begin{pmatrix} 5 \\ 4 - 3i \end{pmatrix} e^{3i} + c_2 \begin{pmatrix} 5 \\ 4 + 3i \end{pmatrix} e^{-3i}$$

$$= c_1 \left[\begin{pmatrix} 5 \\ 4 \end{pmatrix} \cos 3t - \begin{pmatrix} 0 \\ -3 \end{pmatrix} \sin 3t \right] + c_2 \left[\begin{pmatrix} 0 \\ -3 \end{pmatrix} \cos 3t + \begin{pmatrix} 5 \\ 4 \end{pmatrix} \sin 3t \right]$$

$$= c_1 \begin{pmatrix} 5 \cos 3t \\ 4 \cos 3t + 3 \sin 3t \end{pmatrix} + c_2 \begin{pmatrix} 5 \sin 3t \\ 4 \sin 3t - 3 \cos 3t \end{pmatrix}$$

10.2.47

$$\mathbf{X} = c_{1} \begin{pmatrix} 25 \\ -7 \\ 6 \end{pmatrix} e^{t} + c_{2} \begin{pmatrix} 1+5i \\ 1 \\ 1 \end{pmatrix} e^{5it} + c_{3} \begin{pmatrix} 1-5i \\ 1 \\ 1 \end{pmatrix} e^{-5it}$$

$$= c_{1} \begin{pmatrix} 25 \\ -7 \\ 6 \end{pmatrix} e^{t} + c_{2} \begin{bmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \cos 5t - \begin{pmatrix} 5 \\ 0 \\ 0 \end{pmatrix} \sin 5t \end{bmatrix}$$

$$+ c_{3} \begin{bmatrix} \begin{pmatrix} 5 \\ 0 \\ 0 \end{pmatrix} \cos 5t + \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \sin 5t \end{bmatrix}$$

$$= c_{1} \begin{pmatrix} 25 \\ -7 \\ 6 \end{pmatrix} e^{t} + c_{2} \begin{pmatrix} \cos 5t - 5 \sin 5t \\ \cos 5t \\ \cos 5t \end{pmatrix} + c_{3} \begin{pmatrix} 5 \cos 5t + \sin 5t \\ \sin 5t \\ \sin 5t \end{pmatrix}$$

$$= - \begin{pmatrix} 25 \\ -7 \\ 6 \end{pmatrix} e^{t} - \begin{pmatrix} \cos 5t - 5 \sin 5t \\ \cos 5t \\ \cos 5t \end{pmatrix} + 6 \begin{pmatrix} 5 \cos 5t + \sin 5t \\ \sin 5t \\ \sin 5t \end{pmatrix}$$

(a)
$$\begin{pmatrix} x_1' \\ x_2' \\ x_3' \end{pmatrix} = \begin{pmatrix} -\frac{1}{20} & 0 & \frac{1}{10} \\ \frac{1}{20} & -\frac{1}{20} & 0 \\ 0 & \frac{1}{20} & -\frac{1}{10} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

(b)
$$\mathbf{X} = c_1 \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix} + c_2 \begin{pmatrix} -1 - i \\ i \\ 1 \end{pmatrix} e^{\left(-\frac{1}{10} + \frac{1}{20}i\right)t} + c_3 \begin{pmatrix} -1 + i \\ -i \\ 1 \end{pmatrix} e^{\left(-\frac{1}{10} - \frac{1}{20}i\right)t}$$

$$= c_1 \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix} + c_2 \left[\begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \cos \frac{1}{20}t - \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \sin \frac{1}{20}t \right] e^{-t/10}$$

$$+ c_3 \left[\begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \cos \frac{1}{20}t + \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \sin \frac{1}{20}t \right] e^{-t/10}$$

$$= c_1 \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix} + c_2 \begin{pmatrix} \sin \frac{t}{20} - \cos \frac{t}{20} \\ -\sin \frac{t}{20} \\ \cos \frac{t}{20} \end{pmatrix} e^{-t/10}$$

$$+ c_3 \begin{pmatrix} -\cos \frac{t}{20} - \sin \frac{t}{20} \\ \cos \frac{t}{20} \end{pmatrix} e^{-t/10}$$

$$= 11 \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix} - 6 \begin{pmatrix} \sin \frac{t}{20} - \cos \frac{t}{20} \\ -\sin \frac{t}{20} \\ \cos \frac{t}{20} \end{pmatrix} e^{-t/10}$$

$$- 2 \begin{pmatrix} -\cos \frac{t}{20} - \sin \frac{t}{20} \\ \cos \frac{t}{20} \end{pmatrix} e^{-t/10}$$

10.3 Solution by Diagonalization

10.3.1

$$\mathbf{X} = \begin{pmatrix} 3 & -2 \\ 1 & 3 \end{pmatrix} \begin{pmatrix} c_1 e^{7t} \\ c_2 e^{-4t} \end{pmatrix} = \begin{pmatrix} 3c_1 e^{7t} - 2c_2 e^{-4t} \\ c_1 e^{7t} + 3c_2 e^{-4t} \end{pmatrix}$$

10.3.3

$$\mathbf{X} = \begin{pmatrix} 1 & 1 \\ 2 & -2 \end{pmatrix} \begin{pmatrix} c_1 e^{3t/2} \\ c_2 e^{t/2} \end{pmatrix} = \begin{pmatrix} c_1 e^{3t/2} + c_2 e^{t/2} \\ 2c_1 e^{3t/2} - 2c_2 e^{t/2} \end{pmatrix}$$

10.3.5

$$\mathbf{X} = \begin{pmatrix} 0 & -1 & 1 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} c_1 e^{6t} \\ c_2 e^{-4t} \\ c_3 e^{2t} \end{pmatrix} = \begin{pmatrix} -c_2 e^{-4t} + c_3 e^{2t} \\ c_2 e^{-4t} + c_3 e^{2t} \\ c_1 e^{6t} + c_3 e^{2t} \end{pmatrix}$$

10.3.11

$$\begin{pmatrix} m_1 & 0 \\ 0 & m_2 \end{pmatrix} \begin{pmatrix} x_1'' \\ x_2'' \end{pmatrix} + \begin{pmatrix} k_1 + k_2 & -k_2 \\ -k_2 & k_2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

 ${\bf M}$ has an inverse because it has a nonzero determinant (the product of the diagonal entries).

(b)
$$\begin{pmatrix} x_1'' \\ x_2'' \end{pmatrix} + \begin{pmatrix} \frac{k_1 + k_2}{m_1} & -\frac{k_2}{m_1} \\ -\frac{k_2}{m_2} & \frac{k_2}{m_2} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \mathbf{0}$$

(c)

$$\mathbf{PY''} + \mathbf{BPY} = \mathbf{0}$$

$$\mathbf{Y''} + \mathbf{P^{-1}BPY} = \mathbf{0}$$

$$\mathbf{Y''} + \mathbf{DY} = \mathbf{0}$$

$$\begin{pmatrix} y_1'' \\ y_2'' \end{pmatrix} + \begin{pmatrix} 6 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \mathbf{0}$$

$$y_1'' + 6y_1 = 0$$

$$y_1 = c_1 \cos \sqrt{6}t + c_2 \sin \sqrt{6}t$$

$$y_2'' + y_2 = 0$$

$$y_2 = c_3 \cos t + c_4 \sin t$$

 $\mathbf{X} = \mathbf{PY}$

$$\begin{aligned} \mathbf{X} &= \mathbf{PY} \\ &= \begin{pmatrix} -2 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} c_1 \cos \sqrt{6}t + c_2 \sin \sqrt{6}t \\ c_3 \cos t + c_4 \sin t \end{pmatrix} \\ &= \begin{pmatrix} -2c_1 \cos \sqrt{6}t - 2c_2 \sin \sqrt{6}t + c_3 \cos t + c_4 \sin t \\ c_1 \cos \sqrt{6}t + c_2 \sin \sqrt{6}t + 2c_3 \cos t + 2c_4 \sin t \end{pmatrix} \\ &= c_3 \begin{pmatrix} 1 \\ 2 \end{pmatrix} \cos t + c_4 \begin{pmatrix} 1 \\ 2 \end{pmatrix} \sin t + c_1 \begin{pmatrix} -2 \\ 1 \end{pmatrix} \cos \sqrt{6}t + c_2 \begin{pmatrix} -2 \\ 1 \end{pmatrix} \sin \sqrt{6}t \end{aligned}$$

10.4 Nonhomogeneous Linear Systems

$$\begin{pmatrix} x' \\ y' \end{pmatrix} = \begin{pmatrix} 2 & 3 \\ -1 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} -7 \\ 5 \end{pmatrix}$$

$$\mathbf{X}_c = c_1 \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} -3 \\ 1 \end{pmatrix} e^t$$

$$\mathbf{X}_p = \begin{pmatrix} a_1 \\ a_2 \end{pmatrix}$$

$$\begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 & 3 \\ -1 & -2 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} + \begin{pmatrix} -7 \\ 5 \end{pmatrix}$$

$$= \begin{pmatrix} 2a_1 + 3a_2 - 7 \\ -a_1 - 2a_2 + 5 \end{pmatrix}$$

$$\mathbf{X}_p = \begin{pmatrix} -1 \\ 3 \end{pmatrix}$$

$$\mathbf{X} = \mathbf{X}_c + \mathbf{X}_p$$

$$= c_1 \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} -3 \\ 1 \end{pmatrix} e^t + \begin{pmatrix} -1 \\ 3 \end{pmatrix}$$

$$\begin{split} \mathbf{X}_c &= c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{4t} + c_2 \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{-2t} \\ \mathbf{X}_p &= \begin{pmatrix} a_3 t^2 + a_2 t + a_1 \\ b_3 t^2 + b_2 t + b_1 \end{pmatrix} \\ \begin{pmatrix} 2a_3 t + a_2 \\ 2b_3 t + b_2 \end{pmatrix} &= \begin{pmatrix} 1 & 3 \\ 3 & 1 \end{pmatrix} \begin{pmatrix} a_3 t^2 + a_2 t + a_1 \\ b_3 t^2 + b_2 t + b_1 \end{pmatrix} + \begin{pmatrix} -2t^2 \\ t + 5 \end{pmatrix} \\ &= \begin{pmatrix} (a_3 + 3b_3 - 2)t^2 + (a_2 + 3b_2)t + (a_1 + 3b_1) \\ (3a_3 + b_3)t^2 + (3a_2 + b_2 + 1)t + (3a_1 + b_1 + 5) \end{pmatrix} \\ \begin{pmatrix} 0 \\ 0 \end{pmatrix} &= \begin{pmatrix} (a_3 + 3b_3 - 2)t^2 + (a_2 - 2a_3 + 3b_2)t + (a_1 - a_2 + 3b_1) \\ (3a_3 + b_3)t^2 + (3a_2 + b_2 - 2b_3 + 1)t + (3a_1 + b_1 - b_2 + 5) \end{pmatrix} \\ a_3 &= -\frac{1}{4} \\ b_3 &= \frac{3}{4} \\ a_2 &= \frac{1}{4} \\ b_2 &= -\frac{1}{4} \\ a_1 &= -2 \\ b_1 &= \frac{3}{4} \\ \mathbf{X}_p &= \begin{pmatrix} -\frac{1}{4}t^2 + \frac{1}{4}t - 2 \\ \frac{3}{4}t^2 - \frac{1}{4}t + \frac{3}{4} \end{pmatrix} \\ \mathbf{X} &= c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{4t} + c_2 \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{-2t} + \begin{pmatrix} -\frac{1}{4}t^2 + \frac{1}{4}t - 2 \\ \frac{3}{4}t^2 - \frac{1}{4}t + \frac{3}{4} \end{pmatrix} \end{split}$$

$$\mathbf{X}_{c} = c_{1} \begin{pmatrix} \frac{1}{9} \\ 1 \end{pmatrix} e^{7t} + c_{2} \begin{pmatrix} -\frac{1}{3} \\ 1 \end{pmatrix} e^{3t}$$

$$\mathbf{X}_{p} = \begin{pmatrix} a \\ b \end{pmatrix} e^{t}$$

$$\begin{pmatrix} a \\ b \end{pmatrix} e^{t} = \begin{pmatrix} 4 & \frac{1}{3} \\ 9 & 6 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} e^{t} + \begin{pmatrix} -3 \\ 10 \end{pmatrix} e^{t}$$

$$\begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 4a + \frac{1}{3}b - 3 \\ 9a + 6b + 10 \end{pmatrix}$$

$$\begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 3a + \frac{1}{3}b - 3 \\ 9a + 5b + 10 \end{pmatrix}$$

$$\mathbf{X}_{p} = \begin{pmatrix} \frac{55}{36} \\ -\frac{19}{4} \end{pmatrix} e^{t}$$

$$\mathbf{X} = c_{1} \begin{pmatrix} \frac{1}{9} \\ 1 \end{pmatrix} e^{7t} + c_{2} \begin{pmatrix} -\frac{1}{3} \\ 1 \end{pmatrix} e^{3t} + \begin{pmatrix} \frac{55}{36} \\ -\frac{19}{4} \end{pmatrix} e^{t}$$

$$\mathbf{X}_{c} = c_{1} \begin{pmatrix} -2\\3 \end{pmatrix} e^{2t} + c_{2} \begin{pmatrix} -1\\1 \end{pmatrix} e^{t}$$

$$\mathbf{X}_{p} = \begin{pmatrix} a\\b \end{pmatrix}$$

$$\begin{pmatrix} 0\\0 \end{pmatrix} = \begin{pmatrix} -1 & -2\\3 & 4 \end{pmatrix} \begin{pmatrix} a\\b \end{pmatrix} + \begin{pmatrix} 3\\3 \end{pmatrix}$$

$$= \begin{pmatrix} -a - 2b + 3\\3a + 4b + 3 \end{pmatrix}$$

$$\mathbf{X}_{p} = \begin{pmatrix} -9\\6 \end{pmatrix}$$

$$\mathbf{X} = c_{1} \begin{pmatrix} -2\\3 \end{pmatrix} e^{2t} + c_{2} \begin{pmatrix} -1\\1 \end{pmatrix} e^{t} + \begin{pmatrix} -9\\6 \end{pmatrix}$$

$$\begin{pmatrix} -4\\5 \end{pmatrix} = c_{1} \begin{pmatrix} -2\\3 \end{pmatrix} + c_{2} \begin{pmatrix} -1\\1 \end{pmatrix} + \begin{pmatrix} -9\\6 \end{pmatrix}$$

$$\begin{pmatrix} 0\\0 \end{pmatrix} = \begin{pmatrix} -2c_{1} - c_{2} - 5\\3c_{1} + c_{2} + 1 \end{pmatrix}$$

$$\mathbf{X} = 4 \begin{pmatrix} -2\\3 \end{pmatrix} e^{2t} - 13 \begin{pmatrix} -1\\1 \end{pmatrix} e^{t} + \begin{pmatrix} -9\\6 \end{pmatrix}$$

(a)
$$\begin{pmatrix} x_1' \\ x_2' \end{pmatrix} = \begin{pmatrix} -\frac{3}{100} & \frac{1}{100} \\ \frac{1}{50} & -\frac{1}{25} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

(b)
$$\mathbf{X}_{c} = c_{1} \begin{pmatrix} -\frac{1}{2} \\ 1 \end{pmatrix} e^{-t/20} + c_{2} \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t/50}$$

$$\mathbf{X}_{p} = \begin{pmatrix} a \\ b \end{pmatrix}$$

$$\begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} -\frac{3}{100} & \frac{1}{100} \\ \frac{1}{50} & -\frac{1}{25} \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} -\frac{3}{100}a + \frac{1}{100}b \\ \frac{1}{50}a - \frac{1}{25}b + 1 \end{pmatrix}$$

$$\mathbf{X}_{p} = \begin{pmatrix} 10 \\ 30 \end{pmatrix}$$

$$\mathbf{X} = c_{1} \begin{pmatrix} -\frac{1}{2} \\ 1 \end{pmatrix} e^{-t/20} + c_{2} \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t/50} + \begin{pmatrix} 10 \\ 30 \end{pmatrix}$$

$$\begin{pmatrix} 60 \\ 10 \end{pmatrix} = c_{1} \begin{pmatrix} -\frac{1}{2} \\ 1 \end{pmatrix} + c_{2} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \begin{pmatrix} 10 \\ 30 \end{pmatrix}$$

$$\begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} -\frac{1}{2}c_{1} + c_{2} - 50 \\ c_{1} + c_{2} + 20 \end{pmatrix}$$

$$\mathbf{X} = -\frac{140}{3} \begin{pmatrix} -\frac{1}{2} \\ 1 \end{pmatrix} e^{-t/20} + \frac{80}{3} \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t/50} + \begin{pmatrix} 10 \\ 30 \end{pmatrix}$$

(c)
$$\lim_{t \to \infty} x_1(t) = \lim_{t \to \infty} \frac{70}{3} e^{-t/20} + \frac{80}{3} e^{-t/50} + 10$$

$$= 10$$

$$\lim_{t \to \infty} x_1(t) = \lim_{t \to \infty} -\frac{140}{3} e^{-t/20} + \frac{80}{3} e^{-t/50} + 30$$

$$= 30$$

$$\begin{pmatrix} x' \\ y' \end{pmatrix} = \begin{pmatrix} 3 & -3 \\ 2 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} 4 \\ -1 \end{pmatrix}$$

$$\mathbf{X}_c = c_1 \begin{pmatrix} 3 \\ 2 \end{pmatrix} e^t + c_2 \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\mathbf{X}_p = \mathbf{\Phi}(t) \int \mathbf{\Phi}^{-1}(t) \mathbf{F} dt$$

$$= \begin{pmatrix} 3e^t & 1 \\ 2e^t & 1 \end{pmatrix} \int \begin{pmatrix} e^{-t} & -e^{-t} \\ -2 & 3 \end{pmatrix} \begin{pmatrix} 4 \\ -1 \end{pmatrix} dt$$

$$= \begin{pmatrix} 3e^t & 1 \\ 2e^t & 1 \end{pmatrix} \int \begin{pmatrix} 5e^{-t} \\ -11 \end{pmatrix} dt$$

$$= \begin{pmatrix} 3e^t & 1 \\ 2e^t & 1 \end{pmatrix} \begin{pmatrix} -5e^{-t} \\ -11t \end{pmatrix}$$

$$= \begin{pmatrix} -15 - 11t \\ -10 - 11t \end{pmatrix}$$

$$\mathbf{X} = c_1 \begin{pmatrix} 3 \\ 2 \end{pmatrix} e^t + c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \begin{pmatrix} -15 - 11t \\ -10 - 11t \end{pmatrix}$$

$$\begin{split} \mathbf{X}' &= \begin{pmatrix} 3 & -5 \\ \frac{3}{4} & -1 \end{pmatrix} \mathbf{X} + \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{t/2} \\ \mathbf{X}_c &= c_1 \begin{pmatrix} \frac{10}{3} \\ 1 \end{pmatrix} e^{3t/2} + c_2 \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{t/2} \\ \mathbf{X}_p &= \begin{pmatrix} \frac{1}{2}(-15 - 13t) \\ \frac{1}{4}(-9 - 13t) \end{pmatrix} e^{t/2} \\ \mathbf{X} &= c_1 \begin{pmatrix} \frac{10}{3} \\ 1 \end{pmatrix} e^{3t/2} + c_2 \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{t/2} + \frac{1}{4} \begin{pmatrix} -30 - 26t \\ -9 - 13t \end{pmatrix} e^{t/2} \end{split}$$

$$\begin{split} \mathbf{X}_{c} &= c_{1} \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{4t} + c_{2} \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{2t} \\ \mathbf{X}_{p} &= \begin{pmatrix} 2e^{2t}t - 2e^{4t}t - e^{2t} + e^{4t} \\ 2e^{2t}t + 2e^{4t}t + e^{2t} + e^{4t} \end{pmatrix} \\ &= \begin{pmatrix} -2 \\ 2 \end{pmatrix} t e^{4t} + \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{4t} + \begin{pmatrix} 2 \\ 2 \end{pmatrix} t e^{2t} + \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{2t} \\ \mathbf{X} &= c_{1} \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{4t} + c_{2} \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{2t} + \begin{pmatrix} -2 \\ 2 \end{pmatrix} t e^{4t} + \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{4t} + \begin{pmatrix} 2 \\ 2 \end{pmatrix} t e^{2t} \\ &+ \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{2t} \\ \begin{pmatrix} 1 \\ 1 \end{pmatrix} &= c_{1} \begin{pmatrix} -1 \\ 1 \end{pmatrix} + c_{2} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \begin{pmatrix} -1 \\ 1 \end{pmatrix} \\ \begin{pmatrix} 0 \\ 0 \end{pmatrix} &= \begin{pmatrix} -c_{1} + c_{2} - 1 \\ c_{1} + c_{2} + 1 \end{pmatrix} \\ \mathbf{X} &= \begin{pmatrix} 2 \\ 0 \end{pmatrix} e^{4t} + \begin{pmatrix} -2 \\ 2 \end{pmatrix} t e^{4t} + \begin{pmatrix} 2 \\ 2 \end{pmatrix} t e^{2t} + \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{2t} \end{split}$$

$$\mathbf{X}_{c} = c_{1} \begin{pmatrix} -3 \\ 1 \end{pmatrix} e^{-12t} + c_{2} \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-2t}$$

$$\mathbf{X}_{p} = \frac{1}{29} \begin{pmatrix} -76\cos t + 332\sin t \\ -168\cos t + 276\sin t \end{pmatrix}$$

$$\mathbf{X} = c_{1} \begin{pmatrix} -3 \\ 1 \end{pmatrix} e^{-12t} + c_{2} \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-2t} - \frac{4}{29} \begin{pmatrix} 19 \\ 42 \end{pmatrix} \cos t + \frac{4}{29} \begin{pmatrix} 83 \\ 69 \end{pmatrix} \sin t$$

$$\begin{pmatrix} 0 \\ 0 \end{pmatrix} = c_{1} \begin{pmatrix} -3 \\ 1 \end{pmatrix} + c_{2} \begin{pmatrix} 1 \\ 3 \end{pmatrix} - \frac{4}{29} \begin{pmatrix} 19 \\ 42 \end{pmatrix}$$

$$= \begin{pmatrix} -3c_{1} + c_{2} - \frac{76}{29} \\ c_{1} + 3c_{2} - \frac{168}{29} \end{pmatrix}$$

$$\mathbf{X} = -\frac{6}{29} \begin{pmatrix} -3 \\ 1 \end{pmatrix} e^{-12t} + 2 \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-2t} - \frac{4}{29} \begin{pmatrix} 19 \\ 42 \end{pmatrix} \cos t + \frac{4}{29} \begin{pmatrix} 83 \\ 69 \end{pmatrix} \sin t$$

$$\mathbf{A} = \begin{pmatrix} 5 & -2 \\ 21 & -8 \end{pmatrix}$$

$$\mathbf{F} = \begin{pmatrix} 6 \\ 4 \end{pmatrix}$$

$$\mathbf{P} = \begin{pmatrix} 2 & 1 \\ 7 & 3 \end{pmatrix}$$

$$\mathbf{G} = \begin{pmatrix} -14 \\ 34 \end{pmatrix}$$

$$\begin{pmatrix} y_1' \\ y_2' \end{pmatrix} = \begin{pmatrix} -2y_1 - 14 \\ -y_2 + 34 \end{pmatrix}$$

$$\begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} c_1 e^{-2t} - 7 \\ c_2 e^{-t} + 34 \end{pmatrix}$$

$$\mathbf{X} = c_1 \begin{pmatrix} 2 \\ 7 \end{pmatrix} e^{-2t} + c_2 \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-t} + \begin{pmatrix} 20 \\ 53 \end{pmatrix}$$

10.4.39

$$\mathbf{A} = \begin{pmatrix} 5 & 5 \\ 5 & 5 \end{pmatrix}$$

$$\mathbf{P} = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}$$

$$\mathbf{G} = \begin{pmatrix} 4+t \\ 4-t \end{pmatrix}$$

$$\mathbf{Y}' = \mathbf{DY} + \mathbf{G}$$

$$= \begin{pmatrix} 10y_1 + 4 + t \\ 4-t \end{pmatrix}$$

$$\mathbf{Y} = \begin{pmatrix} c_1e^{10t} - \frac{1}{10}t - \frac{41}{100} \\ -\frac{1}{2}t^2 + 4t + c_2 \end{pmatrix}$$

$$\mathbf{X} = \mathbf{PY}$$

$$= c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{10t} + c_2 \begin{pmatrix} -1 \\ 1 \end{pmatrix} + \frac{1}{2} \begin{pmatrix} 1 \\ -1 \end{pmatrix} t^2 + \begin{pmatrix} -\frac{41}{10} \\ \frac{39}{10} \end{pmatrix} t - \frac{41}{100} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

10.5 Matrix Exponential

10.5.1

$$\begin{pmatrix} e^t & 0\\ 0 & e^{2t} \end{pmatrix}$$
$$\begin{pmatrix} e^{-t} & 0\\ 0 & e^{-2t} \end{pmatrix}$$

$$\begin{pmatrix} t+1 & t & t \\ t & t+1 & t \\ -2t & -2t & -2t+1 \end{pmatrix}$$

10.5.5

$$\begin{pmatrix} c_1 e^t \\ c_2 e^{2t} \end{pmatrix}$$

10.5.7

$$\mathbf{X} = c_1 \begin{pmatrix} t+1 \\ t \\ -2t \end{pmatrix} + c_2 \begin{pmatrix} t \\ t+1 \\ -2t \end{pmatrix} + c_3 \begin{pmatrix} t \\ t \\ -2t+1 \end{pmatrix}$$

10.5.9

$$\mathbf{X} = c_1 \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^t + c_2 \begin{pmatrix} 0 \\ 1 \end{pmatrix} e^{2t} + \begin{pmatrix} -3 \\ \frac{1}{2} \end{pmatrix}$$

10.5.11

$$\mathbf{X} = c_1 \begin{pmatrix} \cosh t \\ \sinh t \end{pmatrix} + c_2 \begin{pmatrix} \sinh t \\ \cosh t \end{pmatrix} - \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

10.5.13

$$\mathbf{X} = c_1 \begin{pmatrix} t+1 \\ t \\ -2t \end{pmatrix} + c_2 \begin{pmatrix} t \\ t+1 \\ -2t \end{pmatrix} + c_3 \begin{pmatrix} t \\ t \\ -2t+1 \end{pmatrix}$$
$$\begin{pmatrix} 1 \\ -4 \\ 6 \end{pmatrix} = c_1 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + c_2 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + c_3 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$
$$\mathbf{X} = \begin{pmatrix} t+1 \\ t \\ -2t \end{pmatrix} - 4 \begin{pmatrix} t \\ t+1 \\ -2t \end{pmatrix} + 6 \begin{pmatrix} t \\ t \\ -2t+1 \end{pmatrix}$$

10.5.15

$$e^{\mathbf{A}t} = \begin{pmatrix} \frac{1}{2}e^{-2t}(3e^{4t} - 1) & \frac{3}{4}e^{-2t}(e^{4t} - 1) \\ e^{-2t} - e^{2t} & -\frac{1}{2}e^{-2t}(e^{4t} - 3) \end{pmatrix}$$

10.5.17

$$e^{\mathbf{A}t} = \begin{pmatrix} e^{2t}(1+3t) & -9e^{2t}t \\ e^{2t}t & e^{2t}(1-3t) \end{pmatrix}$$

10.5.25

$$\begin{split} \mathbf{X} &= e^{\mathbf{A}t} \mathbf{C} \\ &= \mathbf{P} e^{\mathbf{D}t} \mathbf{P}^{-1} \mathbf{C} \\ &= \begin{pmatrix} 1 & 1 \\ 3 & 1 \end{pmatrix} \begin{pmatrix} e^{5t} & 0 \\ 0 & e^{3t} \end{pmatrix} \begin{pmatrix} -\frac{1}{2} & \frac{1}{2} \\ \frac{3}{2} & -\frac{1}{2} \end{pmatrix} \mathbf{C} \\ &= \begin{pmatrix} -\frac{1}{2} e^{3t} (-3 + e^{2t}) & \frac{1}{2} e^{3t} (-1 + e^{2t}) \\ -\frac{3}{2} e^{3t} (-1 + e^{2t}) & \frac{1}{2} e^{3t} (-1 + 3 e^{2t}) \end{pmatrix} \mathbf{C} \end{split}$$

10.6 Chapter in Review

10.6.1

 $\frac{1}{3}$

10.6.5

$$\mathbf{X} = c_1 \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^t + c_2 \left[\begin{pmatrix} -1 \\ 1 \end{pmatrix} t e^t + \begin{pmatrix} -1 \\ 0 \end{pmatrix} e^t \right]$$

10.6.7

$$\mathbf{X} = c_1 \begin{pmatrix} -i \\ 1 \end{pmatrix} e^{1+2i} + c_2 \begin{pmatrix} i \\ 1 \end{pmatrix} e^{1-2i}$$

$$= c_3 \begin{bmatrix} 0 \\ 1 \end{pmatrix} \cos 2t - \begin{pmatrix} -1 \\ 0 \end{pmatrix} \sin 2t \end{bmatrix} e^t + c_4 \begin{bmatrix} -1 \\ 0 \end{pmatrix} \cos 2t + \begin{pmatrix} 0 \\ 1 \end{pmatrix} \sin 2t \end{bmatrix} e^t$$

$$= \begin{pmatrix} c_3 e^t \sin 2t - c_4 e^t \cos 2t \\ c_3 e^t \cos 2t + c_4 e^t \sin 2t \end{pmatrix}$$

$$= c_3 \begin{pmatrix} \sin 2t \\ \cos 2t \end{pmatrix} e^t + c_4 \begin{pmatrix} -\cos 2t \\ \sin 2t \end{pmatrix} e^t$$

10.6.9

$$\mathbf{X} = c_1 \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} e^{4t} + c_2 \begin{pmatrix} -7 \\ -12 \\ 16 \end{pmatrix} e^{-3t} + c_3 \begin{pmatrix} -2 \\ 3 \\ 1 \end{pmatrix} e^{2t}$$

11 Systems of Nonlinear Differential Equations

11.1 Autonomous Systems

11.1.1

$$x' = y$$
$$y' = -9\sin x$$

Critical points at $(n\pi, 0), n \in \mathbb{Z}$.

11.1.3

$$x' = y$$

$$y' = x^{2} - y(1 - x^{3})$$

$$0 = y$$

$$0 = x^{2} - y(1 - x^{3})$$

$$= x^{2}$$

$$0 = x$$

Critical point at (0,0).

11.1.5

$$x' = y$$

$$y' = \epsilon x^3 - x$$

$$0 = y$$

$$0 = \epsilon x^3 - x$$

$$= \epsilon x^2 - 1$$

$$x = \sqrt{\frac{1}{\epsilon}}$$

Critical points at (0,0) and $\left(\pm\sqrt{\frac{1}{\epsilon}},0\right)$.

11.1.7

x'=x+xy can only be 0 if x=0 or y=-1. If x=0, y'=-y-xy is 0 if y=0. If y=-1, it's 0 if x=-1. Therefore the critical points are (0,0) and (-1,-1).

$$x' = 3x^{2} - 4y$$

$$3x^{2} = 4y$$

$$x = \sqrt{\frac{4}{3}y}$$

$$y' = x - y$$

$$0 = \sqrt{\frac{4}{3}y} - y$$

$$y^{2} = \frac{4}{3}y$$

$$y = \frac{4}{3}$$

The critical points are (0,0) and $(\frac{4}{3},\frac{4}{3})$.

11.1.11

$$x' = x \left(10 - x - \frac{1}{2}y\right)$$
$$y' = y(16 - y - x)$$

11.1.13

$$x' = x^2 e^y$$
$$y' = y(e^x - 1)$$

All points on the line x = 0.

11.1.15

$$x' = x(1 - x^2 - 3y^2)$$
$$y' = y(3 - x^2 - 3y^2)$$

$$(0,0), (0,\pm 1), (\pm 1,0)$$

(a)
$$\mathbf{X} = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{5t} + c_2 \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{-t}$$

(b)
$$\begin{pmatrix} 2 \\ -2 \end{pmatrix} = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + c_2 \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$\begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} c_1 - c_2 - 2 \\ 2c_1 + c_2 + 2 \end{pmatrix}$$

$$\mathbf{X} = -2 \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{-t}$$

11.1.19

(a)

$$x = c_1(4\cos 3t - 3\sin 3t) + c_2(3\cos 3t + 4\sin 3t)$$

$$y = c_1(5\cos 3t) + c_2(5\sin 3t)$$

(b)

$$4 = 4c_1 + 3c_2$$
$$5 = 5c_1$$
$$c_1 = 1$$
$$c_2 = 0$$

$$x = 4\cos 3t - 3\sin 3t$$
$$y = 5\cos 3t$$

11.1.21

(a)

$$x = c_1(-\cos t + \sin t)e^{4t} + c_2(-\cos t - \sin t)e^{4t}$$
$$y = c_1(2\cos t)e^{4t} + c_2(2\sin t)e^{4t}$$

$$-1 = -c_1 - c_2$$

$$2 = 2c_1$$

$$c_1 = 1$$

$$c_2 = 0$$

$$x = (\sin t - \cos t)e^{4t}$$

$$y = 2\cos te^{4t}$$

$$\frac{dr}{dt} = \frac{1}{r} \{x[-y - x(x^2 + y^2)^2] + y[x - y(x^2 + y^2)^2] \}$$

$$= \frac{1}{r} [-xy - x^2r^4 + xy - y^2r^4]$$

$$= -r^5$$

$$\frac{1}{r^5} \frac{dr}{dt} = -1$$

$$-\frac{1}{4} \frac{1}{r^4} = c_1 - t$$

$$\frac{1}{r^4} = 4t + c_1$$

$$r = \frac{1}{\sqrt[4]{4t + c_1}}$$

$$\frac{d\theta}{dt} = \frac{1}{r^2} \{-y[-y - x(x^2 + y^2)^2] + x[x - y(x^2 + y^2)^2] \}$$

$$= \frac{1}{r^2} [y^2 + xyr^2 + x^2 - xyr^2]$$

$$= 1$$

$$\theta = t + c_2$$

$$4 = \frac{1}{\sqrt[4]{c_1}}$$

$$c_1 = \frac{1}{256}$$

$$0 = c_2$$

$$r = \frac{1}{\sqrt[4]{4t + \frac{1}{256}}}$$

$$= \frac{4}{\sqrt[4]{1024t + 1}}$$

$$\theta = t$$

$$\begin{split} \frac{dr}{dt} &= \frac{1}{r} \{x[-y + x(1 - x^2 - y^2)] + y[x + y(1 - x^2 - y^2)] \} \\ &= \frac{1}{r} [-xy + x^2(1 - r^2) + xy + y^2(1 - r^2)] \\ &= r(1 - r^2) \\ &= -r^3 + r \\ r &= \pm \frac{e^t}{\sqrt{e^{2t} + c_1}} \\ \\ \frac{d\theta}{dt} &= \frac{1}{r^2} \{-y[-y + x(1 - x^2 - y^2)] + x[x + y(1 - x^2 - y^2)] \} \\ &= \frac{1}{r^2} [y^2 - xy(1 - r^2) + x^2 + xy(1 - r^2)] \\ &= 1 \\ \theta &= t + c_2 \\ \\ 1 &= \pm \frac{1}{\sqrt{1 + c_1}} \\ c_1 &= 0 \\ c_2 &= 0 \\ r &= 1 \\ \theta &= t \\ \\ 2 &= \pm \frac{1}{\sqrt{1 + c_1}} \\ c_1 &= -\frac{3}{4} \\ c_2 &= 0 \\ r &= \frac{e^t}{\sqrt{e^{2t} - \frac{3}{4}}} \\ \theta &= t \end{split}$$

11.1.27

No periodic solutions.

11.2 Stability of Linear Systems

11.2.1

Stable node

11.2.3

Unstable spiral

11.2.5

Degenerate stable node

11.2.7

Saddle point

11.2.9

Saddle point

11.2.11

Saddle point

11.2.13

Degenerate stable node

11.2.15

Stable spiral

11.2.17

$$-1 + \mu^2 < 0 \Rightarrow |\mu| < 1$$

11.2.19

Saddle point when $\mu < -1$, unstable spiral when $-1 < \mu < 3$, unstable node when $\mu \geq 3$.

- (a) (3,4)
- (b) Saddle point

- (a) (0.5, 2)
- (b) Unstable spiral

11.3 Linearization and Local Stability

11.3.1

The Jacobian is

$$\begin{pmatrix} \alpha & -\beta + 2y \\ \beta - y & \alpha - x \end{pmatrix}.$$

At (0,0) this is

$$\begin{pmatrix} \alpha & -\beta \\ \beta & \alpha \end{pmatrix}.$$

The eigenvalues of this matrix are $\alpha \pm i\beta$ so if $\alpha > 0$ then (0,0) is an unstable critical point and if $\alpha < 0$ it is a stable critical point.

11.3.3

$$g(x) = kx(n+1-x)$$

$$g'(x) = k(n+1-x) - kx$$

$$= k(n+1-2x)$$

$$g'(0) = k(n+1)$$

$$g'(n+1) = k(n+1-2(n+1))$$

$$= -k(n+1)$$

x = 0 is unstable, x = n + 1 is stable.

11.3.5

$$g(T) = k(T - T_0)$$
$$g'(T) = k$$
$$g'(T_0) = k$$

 $T = T_0$ is unstable.

11.3.7

$$g(x) = k(\alpha - x)(\beta - x), \alpha > \beta$$

$$g'(x) = -k(\beta - x) - k(\alpha - x)$$

$$g'(\alpha) = -k(\beta - \alpha) - k(\alpha - \alpha)$$

$$= k(\alpha - \beta)$$

$$g'(\beta) = -k(\beta - \beta) - k(\alpha - \beta)$$

$$= -k(\alpha - \beta)$$

 $x = \alpha$ is unstable, $x = \beta$ is stable.

11.3.9

$$\begin{split} g(P) &= P(a - bP)(1 - cP^{-1}), P > 0, a < bc \\ g'(P) &= (a - bP)(1 - cP^{-1}) - bP(1 - cP^{-1}) + cP^{-1}(a - bP) \\ g'\left(\frac{a}{b}\right) &= \left(a - b\frac{a}{b}\right)\left(1 - c\frac{b}{a}\right) - b\frac{a}{b}\left(1 - c\frac{b}{a}\right) + c\frac{b}{a}\left(a - b\frac{a}{b}\right) \\ &= -a\left(1 - \frac{bc}{a}\right) \\ g'(c) &= (a - bc)\left(1 - c\frac{1}{c}\right) - bc\left(1 - c\frac{1}{c}\right) + c\frac{1}{c}(a - bc) \\ &= a - bc \end{split}$$

 $P = \frac{a}{b}$ is unstable, P = c is stable.

11.3.11

$$x' = 1 - 2xy$$

$$y' = 2xy - y$$

$$0 = 1 - 2xy$$

$$2xy = 1$$

$$0 = 1 - y$$

$$y = 1$$

$$x = \frac{1}{2}$$

$$\mathbf{A} = \begin{pmatrix} -2y & -2x \\ 2y & 2x - 1 \end{pmatrix}$$

$$\mathbf{A}|_{\left(\frac{1}{2},1\right)} = \begin{pmatrix} -2 & -1 \\ 2 & 0 \end{pmatrix}$$

 $(\frac{1}{2},1)$ is a stable spiral.

11.3.13

$$y' = 2xy - y$$

$$0 = y - x^{2} + 2$$

$$y = x^{2} - 2$$

$$0 = 2x(x^{2} - 2) - (x^{2} - 2)$$

$$= 2x^{3} - x^{2} - 4x + 2$$

$$= (x^{2} - 2)(2x - 1)$$

$$= (x + \sqrt{2})(x - \sqrt{2})(2x - 1)$$

$$x = \frac{1}{2} \text{ or } \pm \sqrt{2}$$

$$y = -\frac{7}{4} \text{ or } 0$$

 $x' = y - x^2 + 2$

Critical points are $(\frac{1}{2}, -\frac{7}{4})$ and $(\pm\sqrt{2}, 0)$.

$$\mathbf{A} = \begin{pmatrix} -2x & 1\\ 2y & 2x - 1 \end{pmatrix}$$

$$\mathbf{A}|_{\left(\frac{1}{2}, -\frac{7}{4}\right)} = \begin{pmatrix} -1 & 1\\ -\frac{7}{2} & 0 \end{pmatrix}$$

$$\mathbf{A}|_{\left(-\sqrt{2}, 0\right)} = \begin{pmatrix} 2\sqrt{2} & 1\\ 0 & -2\sqrt{2} - 1 \end{pmatrix}$$

$$\mathbf{A}|_{\left(\sqrt{2}, 0\right)} = \begin{pmatrix} -2\sqrt{2} & 1\\ 0 & 2\sqrt{2} - 1 \end{pmatrix}$$

 $\left(\frac{1}{2},-\frac{7}{4}\right)$ is a stable spiral, $(\pm\sqrt{2},0)$ are saddle points.

11.3.15

$$x' = -3x + y^{2} + 2$$

$$y' = x^{2} - y^{2}$$

$$0 = -3x + y^{2} + 2$$

$$y^{2} = 3x - 2$$

$$0 = x^{2} - 3x + 2$$

$$= (x - 2)(x - 1)$$

$$x = 1 \text{ or } 2$$

$$y = \pm 1 \text{ or } \pm 2$$

Critical points are $(1, \pm 1)$ and $(2, \pm 2)$.

$$\mathbf{A} = \begin{pmatrix} -3 & 2y \\ 2x & -2y \end{pmatrix}$$

$$\mathbf{A}|_{(1,-1)} = \begin{pmatrix} -3 & -2 \\ 2 & 2 \end{pmatrix}$$

$$\mathbf{A}|_{(1,1)} = \begin{pmatrix} -3 & 2 \\ 2 & -2 \end{pmatrix}$$

$$\mathbf{A}|_{(2,-2)} = \begin{pmatrix} -3 & -4 \\ 4 & 4 \end{pmatrix}$$

$$\mathbf{A}|_{(2,2)} = \begin{pmatrix} -3 & 4 \\ 4 & -4 \end{pmatrix}$$

(1,-1) is a saddle point, (1,1) is a stable node, (2,-2) is an unstable spiral, (2,2) is a saddle point.

11.3.23

It's not possible to classify x = 0.

11.3.25

It's not possible to classify x=0 but $x=\pm\sqrt{\frac{1}{\epsilon}}$ are saddle points.

11.3.29

(a) The critical point at (0,0) is a stable spiral.

11.3.33

(a)

$$x' = 2xy$$

$$y' = 1 - x^{2} + y^{2}$$

$$0 = 1 - x^{2} + y^{2}$$

$$x = \sqrt{y^{2} + 1}$$

$$0 = 2\sqrt{y^{2} + 1}y$$

$$= 4(y^{2} + 1)y^{2}$$

$$= 4y^{4} + 4y^{2}$$

$$y = 0$$

$$x = \pm 1$$

Critical points are $(\pm 1, 0)$.

$$\mathbf{A} = \begin{pmatrix} 2y & 2x \\ -2x & 2y \end{pmatrix}$$
$$\mathbf{A}|_{(-1,0)} = \begin{pmatrix} 0 & -2 \\ 2 & 0 \end{pmatrix}$$
$$\mathbf{A}|_{(1,0)} = \begin{pmatrix} 0 & 2 \\ -2 & 0 \end{pmatrix}$$

The trace of both the matrices is 0 and the determinant is 4, so we know the eigenvalues are pure imaginary but don't know the nature of the critical points.

(b)

$$\frac{dy}{dx} = \frac{dy/dt}{dx/dt}$$

$$= \frac{1 - x^2 + y^2}{2xy}$$

$$y = \pm \sqrt{-x^2 + c_1 x - 1}$$

$$y^2 = -x^2 + c_1 x - 1$$

$$= -x^2 + 2c_2 x - 1$$

$$= -(x^2 - 2c_2 x + c^2) + c^2 - 1$$

$$= -(x - c)^2 + c^2 - 1$$

$$(x - c)^2 + y^2 = c^2 - 1$$

11.3.37

$$Lq'' + Rq' + \alpha q + \beta q^3 = 0$$

$$q' = r$$

$$r' = -\frac{1}{L}(Rr + \alpha q + \beta q^3)$$

When $\beta > 0$ the only critical point is (q, r) = (0, 0). When $\beta < 0$ the critical points are (0, 0) and $\left(\pm \sqrt{-\frac{\alpha}{\beta}}, 0\right)$.

$$\mathbf{A} = \begin{pmatrix} 0 & 1 \\ -\frac{1}{L}(\alpha + 3\beta q^2) & -\frac{R}{L} \end{pmatrix}$$

$$\mathbf{A}|_{(0,0)} = \begin{pmatrix} 0 & 1 \\ -\frac{\alpha}{L} & -\frac{R}{L} \end{pmatrix}$$

$$\mathbf{A}|_{\left(\pm\sqrt{-\frac{\alpha}{\beta}},0\right)} = \begin{pmatrix} 0 & 1 \\ \frac{2\alpha}{L} & -\frac{R}{L} \end{pmatrix}$$

The eigenvalues of $\mathbf{A}|_{(0,0)}$ are

$$\frac{-R \pm \sqrt{R^2 - 4L\alpha}}{2L}$$

both of which are negative, so (0,0) is stable.

The eigenvalues of $\mathbf{A}|_{\left(\pm\sqrt{-\frac{\alpha}{\beta}},0\right)}$ are

$$\frac{-R\pm\sqrt{R^2+8L\alpha}}{2L}$$

of which one is negative and the other positive meaning $\left(\pm\sqrt{-\frac{\alpha}{\beta}},0\right)$ are saddle points.

11.3.39

(a)

$$\theta'' + \sin \theta = \frac{1}{2}$$

$$\theta' = r$$

$$r' = \frac{1}{2} - \sin \theta$$

$$\theta'(\pi/6, 0) = 0$$

$$r'(\pi/6, 0) = \frac{1}{2} - \sin \frac{\pi}{6}$$

$$= 0$$

$$\theta'(5\pi/6, 0) = 0$$

$$r'(5\pi/6, 0) = \frac{1}{2} - \sin \frac{5\pi}{6}$$

$$= 0$$

(b)

$$\mathbf{A} = \begin{pmatrix} 0 & 1 \\ -\cos\theta & 0 \end{pmatrix}$$
$$\mathbf{A}|_{\left(\frac{\pi}{6},0\right)} = \begin{pmatrix} 0 & 1 \\ -\frac{\sqrt{3}}{2} & 0 \end{pmatrix}$$
$$\mathbf{A}|_{\left(\frac{5\pi}{6},0\right)} = \begin{pmatrix} 0 & 1 \\ \frac{\sqrt{3}}{2} & 0 \end{pmatrix}$$

The eigenvalues of $\mathbf{A}|_{\left(\frac{\pi}{6},0\right)}$ are $\pm \frac{3^{1/4}}{\sqrt{2}}i$ so $\left(\frac{\pi}{6},0\right)$ is a center, a stable spiral, or an unstable spiral.

The eigenvalues of $\mathbf{A}|_{\left(\frac{5\pi}{6}\right)}$ are $\pm \frac{3^{1/4}}{\sqrt{2}}$ so $\left(\frac{5\pi}{6},0\right)$ is a saddle point.

11.4 Autonomous Systems as Mathematical Models

11.4.1

$$y^{2} = \frac{2g}{l}\cos x + c$$

$$\omega_{0}^{2} = \frac{2g}{l}\cos\frac{\pi}{3} + c$$

$$c = \omega_{0}^{2} - \frac{g}{l}$$

$$y^{2} = \frac{2g}{l}\left(\cos x + \frac{l}{2g}\omega_{0}^{2} - \frac{1}{2}\right)$$

$$0 = \frac{2g}{l}\left(\cos x + \frac{l}{2g}\omega_{0}^{2} - \frac{1}{2}\right)$$

$$\cos x = \frac{1}{2} - \frac{l}{2g}\omega_{0}^{2}$$

This equation has two solutions providing

$$\begin{split} \frac{1}{2} - \frac{l}{2g}\omega_0^2 &> -1 \\ \frac{l}{2g}\omega_0^2 &< \frac{3}{2} \\ |\omega_0| &< \sqrt{\frac{3g}{l}}. \end{split}$$

(a)

$$x(0) = x_0$$

$$x'(0) = v_0$$

$$z = \frac{1}{2}x^2$$

$$\frac{dy}{dx} = \frac{dy/dt}{dx/dt}$$

$$= \frac{-g\frac{x}{1+x^2}}{y}$$

$$\int y \, dy = \int -g\frac{x}{1+x^2} \, dx$$

$$\frac{1}{2}y^2 = c - \frac{g}{2}\ln(1+x^2)$$

$$y^2 = c - g\ln(1+x^2)$$

$$v_0^2 = c - g\ln(1+x^2)$$

$$c = v_0^2 + g\ln(1+x_0^2)$$

$$y^2 = v_0^2 + g\ln(1+x_0^2) - g\ln(1+x^2)$$

$$= v_0^2 + g\ln\left(\frac{1+x_0^2}{1+x^2}\right)$$

(b) z is maximised when x is maximised. That occurs when y=x'=0, so

$$0 = v_0^2 + g \ln \left(\frac{1 + x_0^2}{1 + x^2} \right)$$

$$\frac{1 + x_0^2}{1 + x^2} = e^{-v_0^2/g}$$

$$\frac{1 + x^2}{1 + x_0^2} = e^{v_0^2/g}$$

$$1 + x^2 = e^{v_0^2/g} (1 + x_0^2)$$

$$x^2 = e^{v_0^2/g} (1 + x_0^2) - 1$$

and thus

$$z_{\text{max}} = \frac{1}{2}x^2 = \frac{1}{2}\left[e^{v_0^2/g}(1+x_0^2) - 1\right].$$

(a) (0,0) remains a critical point. Assuming $x \neq 0$ and $y \neq 0$ the coordinates of the new critical point are:

$$0 = x(-a + by - \epsilon_1)$$

$$= -a + by - \epsilon_1$$

$$y = \frac{a + \epsilon_1}{b}$$

$$0 = y(-cx + d - \epsilon_2)$$

$$= -cx + d - \epsilon_2$$

$$x = \frac{d - \epsilon_2}{c}.$$

The Jacobian matrix is

$$\mathbf{A} = \begin{pmatrix} -a + by - \epsilon_1 & bx \\ -cy & -cx + d - \epsilon_2 \end{pmatrix}$$
$$\mathbf{A}|_{\left(\frac{d-\epsilon_2}{c}, \frac{a+\epsilon_1}{b}\right)} = \begin{pmatrix} 0 & \frac{b}{c}(d-\epsilon_2) \\ -\frac{c}{b}(a+\epsilon_1) & 0 \end{pmatrix}$$

the trace of which is $\tau = 0$ and the determinant is $\Delta = (a + \epsilon_1)(d - \epsilon_2)$. If $\epsilon_2 < d$ then $\Delta > 0$ and the eigenvalues of the Jacobian are pure imaginary, meaning the critical point is a centre, a stable spiral, or an unstable spiral.

(b) Yes, because increasing ϵ_1 increases the y-coordinate of the critical point and increasing ϵ_2 decreases its x-coordinate.

- (0,100) is a stable critical point.
- (20, 40) is a saddle point.
- (50,0) is a stable critical point.
- (0,0) is an unstable point.

(a)

$$x' = y$$
$$y' = -\frac{\beta}{m}y|y| - \frac{k}{m}x$$

$$0 = y$$
$$0 = -\frac{k}{m}x$$
$$x = 0$$

The only critical point is (0,0).

(b)

$$\begin{aligned} \mathbf{A} &= \begin{pmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{\beta}{m} 2|y| \end{pmatrix} \\ \mathbf{A}|_{(0,0)} &= \begin{pmatrix} 0 & 1 \\ -\frac{k}{m} & 0 \end{pmatrix} \end{aligned}$$

The trace of the Jacobian is $\tau=0$ and its determinant is $\Delta=\frac{k}{m}$ so (0,0) is a centre, a stable spiral point or an unstable spiral point. Physical considerations show that the system must be a stable spiral point.

11.5 Periodic Solutions, Limit Cycles, and Global Stability

11.5.1

$$0 = x - y$$

$$x = y$$

$$0 = 2 + xy$$
$$= 2x^2$$

$$0 = 2y^2$$

x and y can't be complex numbers, so the system has no critical points.

11.5.3

$$\nabla \cdot \mathbf{V} = -1 - 1 = -2$$

The $\nabla \cdot \mathbf{V}$ doesn't change sign so the system has no periodic solutions.

11.5.5

$$\nabla \cdot \mathbf{V} = -\mu + 3y^2$$

If $\mu < 0$ then $\nabla \cdot \mathbf{V}$ doesn't change sign so the system has no periodic solutions.

11.5.7

The only critical point is at (0,0) and the eigenvalues of the Jacobian at that point have opposite signs, so it's a saddle point. By the Corollary to Theorem 11.5.1 there is no periodic solution.

11.5.11

 $\nabla \cdot \mathbf{V} = 4(1-x^2-3y^2) > 0$ within the region defined by the ellipse $x^2+3y^2=1$.

11.5.15

$$\mathbf{V} \cdot \mathbf{n} = \begin{pmatrix} -x + y + xy \\ x - y - x^2 - y^3 \end{pmatrix} \cdot \begin{pmatrix} -x \\ -y \end{pmatrix}$$

$$= -x(-x + y + xy) - y(x - y - x^2 - y^3)$$

$$= x^2 - xy - x^2y - xy + y^2 + x^2y + y^4$$

$$= x^2 - 2xy + y^2 + y^4$$

$$= (x - y)^2 + y^4$$

 $(x-y)^2+y^4$ is always positive, so any circle centred at the origin is an invariant region.

11.5.17

Yes, by Theorem 11.5.5 b.

11.5.19

$$\mathbf{V} \cdot \mathbf{n} = -x(y) - y(-x - (1 - x^{2})y)$$
$$= -xy + xy + y^{2}(1 - x^{2})$$
$$= y^{2}(1 - x^{2})$$

Thus $\mathbf{V} \cdot \mathbf{n} \ge 0$ if $x^2 \le 1$. If the region R is defined by $x^2 + y^2 \le r^2$ where r < 1 then $x^2 < 1$ and R is an invariant region.

Because $\nabla \cdot \mathbf{V} = -(1-x^2)$ doesn't change sign in R, there are no periodic solutions in R (Theorem 11.5.2).

The only critical point in R is (0,0) and it is stable and thus by Theorem 11.5.6 b $\lim_{t\to\infty} \mathbf{X}(t) = (0,0)$ for all initial points.

11.5.21

(a)

$$\nabla \cdot \mathbf{V} = 2xy - 1 - x^2$$
$$= -x^2 + 2xy - 1$$

 $\nabla \cdot \mathbf{V} < 0$ in R so there are no periodic solutions in R.

(b) R contains a single stable node at $\left(\frac{3}{2},\frac{2}{9}\right)$ so by Theorem 11.5.6 b $\lim_{t\to\infty}\mathbf{X}(t)=\left(\frac{3}{2},\frac{2}{9}\right)$.