

HW3

$$8.5.1) \begin{pmatrix} 6 & i \\ -i & 6 \end{pmatrix} A^T = \begin{pmatrix} 6 & i \\ -i & 6 \end{pmatrix} = A$$

A is Hermitian $A = \frac{1}{25} \begin{pmatrix} 6 & -i \\ i & 6 \end{pmatrix}$

$$|A - \lambda I| = \begin{vmatrix} 6-\lambda & i \\ -i & 6-\lambda \end{vmatrix} = (6-\lambda)^2 + 1 = \lambda^2 - 12\lambda + 35$$

$$= (\lambda - 7)(\lambda - 5) \Rightarrow \boxed{\lambda_2 = 7} \quad \boxed{\lambda_1 = 5}$$

$$AV_1 = \lambda_1 V_1$$

$$\begin{pmatrix} 6 & i \\ -i & 6 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = 5 \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}, \text{ let } x_2 = 1 \quad \therefore 6x_1 + i = 5x_1$$

$$\therefore x_1 = -i \quad \boxed{V_1 = \begin{pmatrix} -i \\ 1 \end{pmatrix}}$$

$$AV_2 = \lambda_2 V_2$$

$$\begin{pmatrix} 6 & i \\ -i & 6 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = 7 \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \quad \text{Let } x_2 = 1 \quad \therefore 6x_1 + i = 7x_1$$
$$\therefore x_1 = i$$

$$\boxed{V_2 = \begin{pmatrix} i \\ 1 \end{pmatrix}}$$

$$8.5.2) \begin{pmatrix} i & 1+i \\ -1+i & 0 \end{pmatrix} \quad \tilde{A}^T = \begin{pmatrix} -i & -1-i \\ 1-i & 0 \end{pmatrix}$$

$$-A = \begin{pmatrix} -i & -1-i \\ 1-i & 0 \end{pmatrix} \quad \tilde{A}^T = -A$$

$$R = \frac{1}{2} \begin{pmatrix} 0 & -1-i \\ 1-i & i \end{pmatrix}$$

A is skew-Hermitian

$$|A - \lambda I| = \begin{vmatrix} i-\lambda & 1+i \\ -1+i & -\lambda \end{vmatrix} = \lambda^2 - i\lambda + 2$$

$$\lambda_{1,2} = \frac{i \pm \sqrt{(-i)^2 - 8}}{2} = \frac{i \pm 3i}{2} = -i, 2i$$

$$\lambda_1 = -i, \lambda_2 = 2i$$

$$AV_1 = \lambda_1 V_1 = \begin{pmatrix} i & 1+i \\ -1+i & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -ix_1 \\ -ix_2 \end{pmatrix}$$

$$\text{Let } x_2 = 1 \quad ; \quad ix_1 + i + 1 = -ix_1 \quad ; \quad \frac{-i(i+1)}{2i}$$

$$V_1 = \begin{pmatrix} -\frac{1}{2} - \frac{1}{2i} \\ 1 \end{pmatrix}$$

$$Av_1 = \lambda_1 v_1$$

$$\begin{pmatrix} i & 1+i \\ -1+i & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 2ix_1 \\ 2ix_2 \end{pmatrix} \quad \text{let } x_2 = 1$$

$$x_1i + 1+i = 2ix_1 \quad x_1 = \frac{1+i}{i}$$

$$V_1 = \begin{pmatrix} 1+\frac{1}{i} \\ 1 \end{pmatrix}$$

$$8.5.5) \quad \begin{pmatrix} i & 0 & 0 \\ 0 & 0 & i \\ 0 & i & 0 \end{pmatrix} \quad \tilde{A}^T = \begin{pmatrix} -i & 0 & 0 \\ 0 & 0 & -i \\ 0 & -i & 0 \end{pmatrix} = -A = \begin{pmatrix} -i & 0 & 0 \\ 0 & 0 & -i \\ 0 & -i & 0 \end{pmatrix}$$

$$\tilde{A}^T = A \quad \therefore \text{skew-Hermitian}$$

$$\begin{pmatrix} i & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & i & 1 & 0 & 0 \\ 0 & i & 0 & 1 & 0 & 0 \end{pmatrix} \xrightarrow{i = -i} \begin{pmatrix} 1 & 0 & 0 & 1-i & 0 & 0 \\ 0 & 0 & i & 1 & 0 & 0 \\ 0 & i & 0 & 1 & 0 & 0 \end{pmatrix} \xrightarrow{\text{swap rows}} \begin{pmatrix} 1 & 0 & 0 & 1-i & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & i & 1 & 0 & 0 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 & 0 & 1-i & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & i & 1 & 0 & 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 & 0 & 0 & 1-i & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \end{pmatrix} \quad \therefore \tilde{A}^{-1} = \begin{pmatrix} -i & 0 & 0 \\ 0 & 0 & -i \\ 0 & -i & 0 \end{pmatrix}$$

$$\tilde{A}^T = \tilde{A}^{-1} \quad \therefore A \text{ is also unitary}$$

$$|A - \lambda I| = \begin{vmatrix} i-\lambda & 0 & 0 \\ 0 & -\lambda & i \\ 0 & i & -\lambda \end{vmatrix} = 0 = (i-\lambda)(-\lambda - i)$$

$$(i - \lambda) [\lambda^2 + 1] = 0$$

$$\therefore \boxed{\lambda_1 = i} \quad \lambda_{2,3} = \pm \sqrt{-1}$$

$$\boxed{\lambda_2 = i} \quad |\lambda_1| = |\lambda_2| = |\lambda_3| = 1$$

$$\lambda_3 = -i$$

$$(A - \lambda_1 I) V_1 = 0$$

$$\begin{pmatrix} 0 & 0 & 0 \\ 0 & -i & i \\ 0 & i & -i \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & \boxed{i} & -i \end{pmatrix}$$

$$\text{Let } x_1 = 0, x_3 = 1 \therefore x_2 i - i = 0 \therefore x_2 = 1$$

$$V_1 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$$

$$(A - \lambda_2 I) V_2 = 0 \Rightarrow$$

$$\begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & \boxed{i} & -i \end{pmatrix}, \text{ Let } x_1 = 1, x_3 = 0 \therefore x_2 i = 0 \therefore x_2 = 0$$

$$V_2 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$$

$$(A - \lambda_3 I) V_3 = 0$$

$$\begin{pmatrix} 2i & 0 & 0 \\ 0 & i & i \\ 0 & i & i \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

$$\Rightarrow \begin{pmatrix} 2i & 0 & 0 \\ 0 & i & i \\ 0 & 0 & 0 \end{pmatrix} \quad \text{Let } x_3 = 1 \quad \therefore x_{1i} + i = 0, x_2 = -1 \\ 2i x_1 = 0, x_1 = 0$$

$$V_3 = \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix}$$

$$8.5.13) \quad (\overline{ABC})^T = -\bar{C}^T B A$$

$$(\overline{ABC})^T = \bar{C}^T \bar{B}^T \bar{A}^T$$

$$\bar{A}^T = A, \quad \bar{B}^T = -B, \quad \bar{C}^T = C^{-1} \quad \therefore \quad \bar{C}^T \bar{B}^T \bar{A}^T = (C^{-1})(-B)(A)$$

$$= \bar{C}^T \bar{B}^T \bar{A}^T = \boxed{-\bar{C}^T B A} = (\overline{ABC})^T$$

A-Hermitian $(\bar{A}^T = A)$
 B-Skew Hermitian $(\bar{B}^T = -B)$
 C-Unitary $(\bar{C}^T = C^{-1})$

$$8.4.1) \quad A = \begin{pmatrix} 3 & 4 \\ 4 & -3 \end{pmatrix} \quad \lambda^2 - 25 = 0 \quad \lambda_{1,2} = \pm 5$$

$$AV_1 = \lambda_1 V_1 = \begin{pmatrix} 3 & 4 \\ 4 & -3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 5x_1 \\ 5x_2 \end{pmatrix} \quad x_2 = 1 \quad \therefore 3x_1 + 4 = 5x_1 \\ x_1 = 2$$

$$V_1 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$AV_2 = -5V_2 = \begin{pmatrix} 3 & 4 \\ 4 & -3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -5x_1 \\ -5x_2 \end{pmatrix}$$

$$x_2 = 1 \quad \therefore -3x_1 + 4 = -5x_1 \quad \therefore x_1 = -x_2$$

$$V_2 = \begin{pmatrix} -x_2 \\ 1 \end{pmatrix}$$

$$P = \begin{pmatrix} -4 & 2 \\ 3 & -1 \end{pmatrix} \quad P^{-1} = \begin{pmatrix} \frac{1}{2} & 1 \\ \frac{3}{2} & 2 \end{pmatrix}$$

$$P^{-1}AP = \begin{pmatrix} 2 & 1 \\ \frac{3}{2} & 2 \end{pmatrix} \begin{pmatrix} 3 & 4 \\ 4 & -3 \end{pmatrix} \begin{pmatrix} -4 & 2 \\ 3 & -1 \end{pmatrix} = \begin{pmatrix} \frac{1}{2} & -1 \\ \frac{3}{2} & 0 \end{pmatrix} \begin{pmatrix} 3 & 4 \\ 4 & -3 \end{pmatrix}$$

$$P^{-1}AP = \begin{pmatrix} -25 & 12 \\ -50 & 25 \end{pmatrix} = A_2$$

$$|A_2 - \lambda I| = \lambda^2 - 25 = 0 \quad \boxed{\lambda_{1,2} = \pm 5}$$

$$A_2 y_1 = \lambda_1 y_1 = \begin{pmatrix} -25 & 12 \\ -50 & 25 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 5x_1 \\ 5x_2 \end{pmatrix} \quad x_2 = 1$$

$$\therefore -25x_1 + 12 = 5x_1 \quad \therefore x_1 = \frac{12}{30}$$

$$y_1 = \begin{pmatrix} \frac{12}{30} \\ 1 \end{pmatrix}$$

$$A_2 y_2 = \lambda_2 y_2 = \begin{pmatrix} -25 & 12 \\ -50 & 25 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -5x_1 \\ -5x_2 \end{pmatrix} \quad x_2 = 1$$

$$\therefore -25x_1 + 12 = -5x_1 \quad \therefore x_1 = \frac{12}{20}$$

$$y_2 = \begin{pmatrix} \frac{12}{20} \\ 1 \end{pmatrix}$$

$$x_1 = \begin{pmatrix} -1 & 2 \\ 3 & -1 \end{pmatrix} \begin{pmatrix} 130 \\ 1 \end{pmatrix} = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} = \begin{pmatrix} 2 \\ 1 \end{pmatrix} \checkmark$$

$$x_2 = \begin{pmatrix} -1 & 2 \\ 3 & -1 \end{pmatrix} \begin{pmatrix} 130 \\ 1 \end{pmatrix} = \begin{pmatrix} -15 \\ 15 \end{pmatrix} = \begin{pmatrix} -1 \\ 1 \end{pmatrix} \checkmark$$

8.4.9) $\begin{pmatrix} 1 & 2 \\ 2 & 4 \end{pmatrix}$ $|A-I| = \lambda^2 - 5\lambda$

$\lambda_1 = 0, \lambda_2 = 5$

$$AV_1 = \lambda_1 V_1 = \begin{pmatrix} 1 & 2 \\ 2 & 4 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad x_2 = 1 \therefore x_1 = -2$$

$$V_1 = \begin{pmatrix} -2 \\ 1 \end{pmatrix}$$

$$AV_2 = \lambda_2 V_2 = \begin{pmatrix} 1 & 2 \\ 2 & 4 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 5x_1 \\ 5x_2 \end{pmatrix} \quad x_2 = 1 \therefore x_1 = -x_2$$

$$V_2 = \begin{pmatrix} x_1 \\ 1 \end{pmatrix}$$

$$P = (V_1 \ V_2) = \begin{pmatrix} -2 & x_1 \\ 1 & 1 \end{pmatrix}, \therefore P^{-1} = \frac{1}{5} \begin{pmatrix} 1 & -x_1 \\ -1 & 2 \end{pmatrix} = \begin{pmatrix} -1 & 1 \\ 1 & 1 \end{pmatrix}$$

$$P^{-1}AP = \begin{pmatrix} -1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 2 & 4 \end{pmatrix} \begin{pmatrix} -2 & x_1 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 2 & 4 \end{pmatrix} \begin{pmatrix} -2 & x_1 \\ 1 & 1 \end{pmatrix}$$

$$P^{-1}AP = \begin{pmatrix} 0 & 0 \\ 0 & 5 \end{pmatrix}$$

$$8.4.10) \quad A = \begin{pmatrix} 1 & 0 \\ 2 & -1 \end{pmatrix} \quad \lambda_1 = 1, \quad \lambda_2 = -1 \quad (\text{Triangular matrix})$$

$$AV_1 = \lambda_1 V_1 = \begin{pmatrix} 1 & 0 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}, \quad x_2 = 1 \quad \therefore x_1 = 1$$

$$V_1 = \boxed{\begin{pmatrix} 1 \\ 1 \end{pmatrix}}$$

$$2x_1 - 1 = 1$$

$$AV_2 = \lambda_2 V_2 = \begin{pmatrix} 1 & 0 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} x_1 \\ -x_2 \end{pmatrix}, \quad x_2 = 1 \quad \therefore x_1 = 0$$

$$2x_1 - 1 = -1$$

$$V_2 = \boxed{\begin{pmatrix} 0 \\ 1 \end{pmatrix}}$$

$$\therefore P = (V_1 \ V_2) = \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix}$$

$$P^T = \begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix}, \quad P^T A P = \begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix}$$

$$P^T A P = \begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix} = \boxed{\begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}} = P^{-1} A P$$

$$8.4.25) \quad 4x_1^2 + 12x_1x_2 + 13x_2^2 \quad \square$$

$$x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \quad A = \begin{pmatrix} 4 & 6 \\ 6 & 13 \end{pmatrix} \quad Q = x^T A x$$

$$a_{11} = 4 \quad \boxed{70} \quad \checkmark$$

$$\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = \begin{vmatrix} 4 & 6 \\ 6 & 13 \end{vmatrix}$$

$$|A| = 52 - 36 = 16 > 0$$

Leading principal minors greater than 0, $\therefore A$ is positive definite

$$-11x_1^2 + 84x_1x_2 + 24x_2^2$$

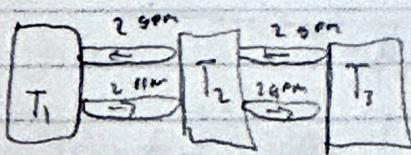
$$A = \begin{pmatrix} -11 & 42 \\ 42 & 24 \end{pmatrix}$$

$$a_{11} = -11 \leq 0$$

$$|A| = (-11)(24) - 42^2 = -2028 < 0$$

Leading principal minors < 0 , $\therefore A$ is indefinite

4.1.5)



$$y_1' = y_{2m} - y_{1out}$$

$$y_2' = y_{1in} + y_{3in} - 2y_{2out}$$

$$y_3' = y_{2in} - y_{3out}$$

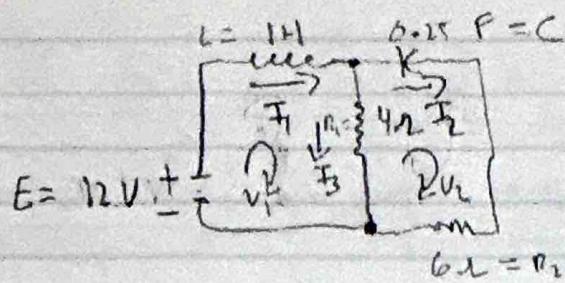
$$y_1 = \frac{2}{100} y_2 - \frac{2}{100} y_1$$

$$y_2' = \frac{2}{100} y_1 + \frac{2}{100} y_3 - \frac{4}{100} y_2$$

$$y_3' = \frac{2}{100} y_2 - \frac{2}{100} y_3$$

$$\therefore \boxed{y' = \begin{pmatrix} -.02 & .02 & 0 \\ .02 & -.04 & .02 \\ 0 & .02 & -.02 \end{pmatrix} y}$$

4.1.7)



$$I_1 = I_2 + I_3$$

$$i = C \frac{dv}{dt}$$

$$C \int idt = V$$

$$\text{Loop 1: } \oint V = 0 = E - I_1 R_1 - I_3 R_1$$

$$\text{Loop 2: } \oint V = 0 = R_1 I_3 - I_2 R_2 - \frac{1}{C} \int I_2 dt$$

$$\dot{I}_1 = \frac{1}{L} (E + R_1 (I_2 - I_1)) = \frac{12 + 4I_2 - 4I_1}{\frac{1}{0.25}}$$

$$R_1 (I_1 - I_2) - I_2 R_2 = \frac{1}{C} \int I_2 dt \Rightarrow$$

$$R_1 (I_1 - I_2) - I_2 R_2 = \frac{1}{C} I_2 = I_2 (-R_1 - R_2) + R_1 \dot{I}_1$$

$$\dot{I}_2 = -R_1 I_1 + \frac{I_2}{C} = -\frac{4}{0.25} (E + R_1 (I_2 - I_1)) + \frac{I_2}{0.25}$$

$$\dot{I}_2 = -4(12 + 4(I_2 - I_1)) + 4I_2 = -48 - 12I_2 + 16I_1$$

$$\dot{I}_2 = \underline{4.8 + 1.2I_2 - 1.6I_1}$$

$$\dot{I} = \begin{pmatrix} -4 & 4 \\ -1.6 & 1.2 \end{pmatrix} I + \begin{pmatrix} 12 \\ 4.8 \end{pmatrix}$$

$$\lambda^2 + 2.8 + 1.6 \Rightarrow \lambda_1 = -2, \lambda_2 = -0.8$$

$$AV_1 = \lambda_1 V_1 = \begin{pmatrix} -4 & 4 \\ -1.6 & 1.2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -2x_1 \\ -2x_2 \end{pmatrix}$$

$$V_1 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$AV_2 = \lambda_2 V_2 = \begin{pmatrix} -4 & 4 \\ -1.6 & 1.2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -0.8x_1 \\ -0.8x_2 \end{pmatrix}$$

$$V_2 = \begin{pmatrix} 1 \\ 0.8 \end{pmatrix}$$

$$I_h = C_1 V_1 e^{\lambda_1 t} + C_2 V_2 e^{\lambda_2 t}$$

$$b = \begin{pmatrix} 12 \\ 4.8 \end{pmatrix}$$

$$I_p = C, I_p' = 0$$

$$\bar{I} = A\bar{I} + b = \bar{I} - A\bar{I} = b = \bar{I}_p - A\bar{I}_p = b$$

$$\begin{pmatrix} 4 & -4 \\ -1.6 & 1.2 \end{pmatrix} \begin{pmatrix} y_{p_1} \\ y_{p_2} \end{pmatrix} = \begin{pmatrix} 12 \\ 4.8 \end{pmatrix} \Rightarrow \begin{pmatrix} y_{p_1} \\ y_{p_2} \end{pmatrix} = \begin{pmatrix} 3 \\ 0 \end{pmatrix}$$

$$\bar{I} = I_h + I_p = C_1 \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{-2t} + C_2 \begin{pmatrix} 1 \\ 0.8 \end{pmatrix} e^{-0.8t} + \begin{pmatrix} 3 \\ 0 \end{pmatrix}$$

$$\bar{I}(0) = \begin{pmatrix} 0 \\ -3 \end{pmatrix} = \begin{pmatrix} 2C_1 + C_2 + 3 \\ C_1 + 0.8C_2 \end{pmatrix}$$

$$\begin{pmatrix} -3 \\ -3 \end{pmatrix} = \begin{pmatrix} 2 & 1 \\ 1 & 0.8 \end{pmatrix} \begin{pmatrix} C_1 \\ C_2 \end{pmatrix}$$

$$A^{-1} = \frac{1}{0.6} \begin{pmatrix} 0.8 & -1 \\ -1 & 2 \end{pmatrix} = \begin{pmatrix} 1.33 & -1.67 \\ -1.67 & 3.33 \end{pmatrix}$$

$$\begin{pmatrix} C_1 \\ C_2 \end{pmatrix} = \begin{pmatrix} 4/3 & -5/3 \\ -5/3 & 10/3 \end{pmatrix} \begin{pmatrix} -3 \\ -3 \end{pmatrix} = \begin{pmatrix} 1 \\ -5 \end{pmatrix}$$

$$\therefore \boxed{\begin{aligned} I_1 &= 2e^{-2t} - 5e^{-0.8t} + 3 \\ I_2 &= e^{-2t} - 4e^{-0.8t} \end{aligned}}$$

$$4.1.12) \quad y''' + 2y'' - y' - 2y = 0$$

$$\begin{aligned} y_1 &= y, & y_2 &= y', & y_3 &= y'' \\ y_1' &= y_2, & y_2' &= y_3, & y_3' &= y''' = -2y_3 + y_2 + 2y_1 \end{aligned}$$

$$y = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 2 & 1 & -2 \end{pmatrix} v$$

$$|A - \lambda I| = \begin{vmatrix} -\lambda & 1 & 0 \\ 0 & -\lambda & 1 \\ 2 & 1 & -2-\lambda \end{vmatrix} = -\lambda \begin{vmatrix} -\lambda & 1 \\ 1 & -2-\lambda \end{vmatrix} - \begin{vmatrix} 0 & 1 \\ 2 & -2-\lambda \end{vmatrix} = 0$$

$$= (-\lambda)[\lambda^2 + 2\lambda - 1] + 2 = -\lambda^3 - 2\lambda^2 + \lambda + 2 = -\lambda^2(\lambda + 2) + (\lambda + 2) = 0$$

$$(\lambda + 2)(-\lambda^2 + 1) = 0 \quad \therefore \lambda_1 = -2, \lambda_2 = 1, \lambda_3 = -1$$

$$(A - \lambda_1 I)v_1 = 0$$

$$\begin{pmatrix} 2 & 1 & 0 \\ 0 & 2 & 1 \\ 2 & 1 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} 2 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$x_3=1, \therefore x_2=-x_1 \quad \& \quad x_1=x_4$$

$$V_1 = \begin{pmatrix} x_4 \\ -x_2 \\ 1 \end{pmatrix}$$

$$(A - \lambda_2 I) V_2 = 0$$

$$\begin{pmatrix} -1 & 1 & 0 \\ 0 & -1 & 1 \\ 2 & 1 & -3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} -1 & 1 & 0 \\ 0 & -1 & 1 \\ 0 & 3 & -3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \Rightarrow \begin{pmatrix} -1 & 1 & 0 \\ 0 & -1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$x_3=1 \therefore x_2=1 \quad \& \quad x_1=1$$

$$V_2 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$(A - \lambda_3 I) V_3 = 0$$

$$\begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 2 & 1 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & -1 & -1 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \quad x_3=1 \therefore x_2=-1, x_1=1$$

$$V_3 = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$$

$$y(t) = c_1 \begin{pmatrix} x_4 \\ -x_2 \\ 1 \end{pmatrix} e^{-2t} + c_2 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} e^t + c_3 \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} e^{-t}$$

$$y'' + 2y' - y - 2y = 0$$

$$r^3 + 2r^2 - r - 2 = 0$$

$$r^2(r+2) - (r+2) = 0$$

$$(r+2)(r^2 - 1) = 0 \quad , \quad r_1 = -2, \quad r_2 = 1, \quad r_3 = -1$$

$$y = c_1 e^{rt} + c_2 e^{ht} + c_3 e^{st}$$

$$y = c_1 e^{-2t} + c_2 e^{t} + c_3 e^{-t}$$

$$4.3.3) \quad \begin{aligned} y_1' &= y_1 + 2y_2 \\ y_2' &= \frac{1}{2}y_1 + y_2 \end{aligned}$$

$$y = \begin{pmatrix} 1 & 2 \\ \frac{1}{2} & 1 \end{pmatrix} y \quad |A - \lambda I| = \lambda^2 - 2\lambda = 0 \quad \therefore \begin{aligned} \lambda_1 &= 0 \\ \lambda_2 &= 2 \end{aligned}$$

$$(A - \lambda_1 I) V_1 = 0$$

$$\begin{pmatrix} 1 & 2 \\ \frac{1}{2} & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad x_2 = 1 \quad \therefore \quad x_1 = -2$$
$$V_1 = \begin{pmatrix} -2 \\ 1 \end{pmatrix}$$

$$(A - \lambda_2 I) V_2 = 0 \quad x_2 = 1 \quad \therefore \quad x_1 = 2$$

$$\begin{pmatrix} 1 & 2 \\ \frac{1}{2} & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad V_2 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

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

$$4.3.13) \quad y_1^2 = y_2 \quad y_1(0) = 0 \\ y_2 = y_1 \quad y_2(0) = 2$$

$$y = \begin{pmatrix} 0 & t \\ 1 & 0 \end{pmatrix} y \quad |A - \lambda I| = \lambda^2 - 1 = 0 \quad ; \quad \lambda_1 = 1, \lambda_2 = -1$$

$$(A - \lambda_1 I) v_1 = 0$$

$$\begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad x_2 = 1 \quad ; \quad x_1 = 1 \quad v_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$(A - \lambda_2 I) v_2 = 0$$

$$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = 0 \quad x_2 = 1 \quad ; \quad x_1 = -1 \quad v_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

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

$$y(0) = \begin{pmatrix} 0 \\ 2 \end{pmatrix} = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$$

$$\begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} \chi_2 & \chi_1 \\ -\chi_2 & \chi_1 \end{pmatrix} \begin{pmatrix} 0 \\ 2 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$$

$$y = \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^t + \begin{pmatrix} -1 \\ 1 \end{pmatrix} e^{-t}$$

$$\sinh(t) = \frac{e^t - e^{-t}}{2}$$

$$\cosh(t) = \frac{e^t + e^{-t}}{2}$$

$$y_1(t) = e^t - e^{-t} = 2 \sinh(t) \\ y_2(t) = e^t + e^{-t} = 2 \cosh(t)$$

4.3.18)

$$y_1' = (y_1) + \frac{4y_2}{200} - \frac{16y_1}{200}$$

$$y_2' = \frac{16y_1}{200} - \frac{4y_2}{200} - \frac{12y_2}{200}$$

$$\begin{pmatrix} y_1' \\ y_2' \end{pmatrix} = \begin{pmatrix} -\frac{16}{200} & \frac{4}{200} \\ \frac{16}{200} & -\frac{16}{200} \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$$

(12)(4)



$$|A - \lambda I| = \lambda^2 + .16\lambda + .0048$$

$$\lambda_{1,2} = \frac{-0.16 \pm \sqrt{0.16^2 - 4(0.0048)}}{2} = -.08 \pm .04$$

$$\lambda_1 = -.04, \lambda_2 = -.12$$

$$AV_1 = \lambda_1 V_1$$

$$\begin{pmatrix} -.08 & .02 \\ .08 & -.08 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -.04x_1 \\ -.04x_2 \end{pmatrix} \quad \begin{array}{l} x_2 = 1 \\ x_1 = x_2 \end{array} \quad \begin{array}{l} \therefore .02 = .04x_1 \\ x_1 = \frac{1}{2} \end{array}$$

$$V_1 = \begin{pmatrix} \frac{1}{2} \\ 1 \end{pmatrix}$$

$$AV_2 = \lambda_2 V_2$$

$$\begin{pmatrix} -.08 & .02 \\ .08 & -.08 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -.12x_1 \\ -.12x_2 \end{pmatrix} \quad \begin{array}{l} x_2 = 1 \\ x_1 = -x_2 \end{array} \quad \begin{array}{l} \therefore .02 = -.04x_1 \\ x_1 = -\frac{1}{2} \end{array}$$

$$V_2 = \begin{pmatrix} -\frac{1}{2} \\ 1 \end{pmatrix}$$

$$y(t) = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-0.04t} + c_2 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-0.12t}$$

$$4.4.3) \quad y_1' = y_2$$

$$y_2' = -9y_1$$

$$y' = \begin{pmatrix} 0 & 1 \\ -9 & 0 \end{pmatrix} y$$

$$|A - \lambda I| = \lambda^2 + 9 = 0$$

$$\lambda_{1,2} = \pm 3i \quad \therefore \boxed{\text{Stable, center}}$$

$$AV_1 = \lambda_1 V_1 \quad \Rightarrow \quad \begin{pmatrix} 0 & 1 \\ -9 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 3ix_1 \\ 3ix_2 \end{pmatrix}$$

$$x_1 = 1 \quad \therefore \quad x_2 = 3i \quad , \quad V_1 = \begin{pmatrix} 1 \\ 3i \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 3 \end{pmatrix}i$$

$$y = c_1 \left[\begin{pmatrix} 1 \\ 0 \end{pmatrix} \cos(3t) - \begin{pmatrix} 0 \\ 3 \end{pmatrix} \sin(3t) \right] \\ + c_2 \left[\begin{pmatrix} 1 \\ 0 \end{pmatrix} \sin(3t) + \begin{pmatrix} 0 \\ 3 \end{pmatrix} \cos(3t) \right]$$

$$\begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} c_1 \cos(3t) & c_2 \sin(3t) \\ -3c_1 \sin(3t) & 3c_2 \cos(3t) \end{pmatrix}$$

$$4.4.5) \quad y^t = \begin{pmatrix} -2 & 2 \\ -2 & -2 \end{pmatrix} \Rightarrow \lambda^2 + 4\lambda + 8$$

$$\lambda_{1,2} = \frac{-4 \pm \sqrt{16 - 32}}{2} = -2 \pm 2i$$

\therefore stable, attractive, spiral point

$$AV_1 = \lambda_1 V_1$$

$$\begin{pmatrix} -2 & 2 \\ -2 & -2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -2+2i & x_1 \\ -2+2i & x_2 \end{pmatrix}$$

$$x_1 = 1 \quad \therefore -2 + 2x_2 = -2 + 2i \quad ; \quad x_2 = i$$

$$V_1 = \begin{pmatrix} 1 \\ i \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix}i$$

$$y = C_1 e^{-2t} \left[\begin{pmatrix} 1 \\ 0 \end{pmatrix} \cos(2t) - \begin{pmatrix} 0 \\ 1 \end{pmatrix} \sin(2t) \right]$$

$$+ C_2 e^{-2t} \left[\begin{pmatrix} 0 \\ 1 \end{pmatrix} \sin(2t) + \begin{pmatrix} 0 \\ 1 \end{pmatrix} \cos(2t) \right]$$

$$y_1 = C_1 e^{-2t} \cos(2t) + C_2 e^{-2t} \sin(2t)$$

$$y_2 = -C_1 e^{-2t} \sin(2t) + C_2 e^{-2t} \cos(2t)$$

$$4.4.7) \quad y = \begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix} \Rightarrow \lambda^2 - 2\lambda - 3 \Rightarrow (\lambda - 3)(\lambda + 1)$$

$$\lambda_1 = 3, \lambda_2 = -1$$

\therefore Unstable saddle point

$$AV_1 = \lambda_1 V_1 \Rightarrow \begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 3x_1 \\ 3x_2 \end{pmatrix} \quad x_2 = 1 \quad \therefore x_1 = 1$$

$$V_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$AV_2 = \lambda_2 V_2 \Rightarrow \begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -x_1 \\ -x_2 \end{pmatrix} \quad x_2 = 1 \quad \therefore x_1 = -1$$

$$V_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$y = C_1(1)e^{3t} + C_2(-1)e^{-t}$$

$$y_1 = C_1 e^{3t} - C_2 e^{-t}$$

$$y_2 = C_1 e^{3t} + C_2 e^{-t}$$

$$4.4.11) \quad y'' + 2y' + 2y = 0$$

$$\lambda^2 + 2\lambda + 2 = 0 \quad \lambda_{1,2} = \frac{-2 \pm \sqrt{4-8}}{2} = -1 \pm i$$

$$y = e^{-t}(C_1 \cos(t) + C_2 \sin(t)) \quad \text{stable \& attractive spiral point}$$

$$4.5.4) \quad y_1' = 4y_1 - y_1^2$$

$$y_2' = y_2$$

$$\begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 4y_1 - y_1^2 \\ y_2 \end{pmatrix} \quad \therefore y_2 = 0, y_1(4 - y_1) = 0, y_1 = 0, 4$$

Critical points: $\begin{pmatrix} 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 4 \\ 0 \end{pmatrix}$

$$A = \begin{pmatrix} \frac{\partial y_1}{\partial y_1} & \frac{\partial y_1}{\partial y_2} \\ \frac{\partial y_2}{\partial y_1} & \frac{\partial y_2}{\partial y_2} \end{pmatrix} \Big|_{x_e} = \begin{pmatrix} 4 - 2y_1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$A_1 = \begin{pmatrix} 4 & 0 \\ 0 & 1 \end{pmatrix}, \quad A_2 = \begin{pmatrix} -4 & 0 \\ 0 & 1 \end{pmatrix}$$

$$\lambda_1 = 4, \lambda_2 = 1 \quad (\text{diagonal matrix})$$

$$\lambda_1 = -4, \lambda_2 = 1 \quad (\text{diagonal matrix})$$

$\begin{pmatrix} 0 \\ 0 \end{pmatrix}$ - Unstable Node

$\begin{pmatrix} 4 \\ 0 \end{pmatrix}$ - Unstable Saddle Point

$$[4.5.7] \quad y_1' = -y_1 + y_2 - y_2^2$$

$$y_2' = -y_1 - y_2$$

$$\begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} -y_1 + y_2 - y_2^2 \\ -y_1 - y_2 \end{pmatrix} \therefore y_1 = -y_2$$

$$\therefore 2y_2 - y_2^2 = 0 \quad y_2(2-y_2) = 0 \quad y_2 = 0, 2$$

$$\therefore y_1 = 0, -2$$

Critical points: $\begin{pmatrix} 0 \\ 0 \end{pmatrix}, \begin{pmatrix} -2 \\ 2 \end{pmatrix}$

$$A = \begin{pmatrix} -1 & 1-2y_2 \\ -1 & -1 \end{pmatrix} \Big|_{x_c}$$

$$A_1 = \begin{pmatrix} -1 & 1 \\ -1 & -1 \end{pmatrix} \quad A_2 = \begin{pmatrix} -1 & -3 \\ -1 & -1 \end{pmatrix}$$

$$|A_1 - \lambda I| = 0 = \lambda^2 + 2\lambda + 2 \quad \lambda_{1,2} = \frac{-2 \pm \sqrt{4-8}}{2} = -1 \pm i$$

$\begin{pmatrix} 0 \\ 0 \end{pmatrix}$ is a stable & attractive spiral point

$$|A_2 - \lambda I| = 0 = \lambda^2 + 2\lambda - 2 = \frac{-2 \pm \sqrt{4+8}}{2} \therefore \lambda_{1,2} = -1 \pm \sqrt{3}$$

$\begin{pmatrix} -2 \\ 2 \end{pmatrix}$ is unstable saddle point

$$4.5.11) \quad y'' + \cos(y) = 0$$

$$y_1 = y \quad y_2 = y'$$

$$y'_1 = y_2 \quad y'_2 = -\cos(y_1)$$

$$y' = \begin{pmatrix} y_2 \\ -\cos(y_1) \end{pmatrix}$$

$$y' = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} y_2 \\ -\cos(y_1) \end{pmatrix} \quad \therefore y_2 = 0, y_1 = \frac{\pi}{2}, -\frac{\pi}{2}$$

Critical points: $\left(\frac{\pi}{2}, 0\right), \left(-\frac{\pi}{2}, 0\right)$

$$A = \begin{pmatrix} 0 & 1 \\ \sin(y_1) & 0 \end{pmatrix} \quad | \quad \therefore A_1 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, A_2 = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

$$|A_1 - \lambda I| = 0 = \lambda^2 - 1 \Rightarrow \lambda_{1,2} = \pm 1$$

$\therefore \left(\frac{\pi}{2}, 0\right)$ is an unstable saddle point

$$|A_2 - \lambda I| = 0 = \lambda^2 + 1 \Rightarrow \lambda_{1,2} = \pm i$$

$\left(0, -\frac{\pi}{2}\right)$ is a stable center