

1. Solve the initial-value problem

$$\dot{x}_1 = x_2 + e^{-t}, \quad x_1(0) = 1,$$

$$\dot{x}_2 = 6(t+1)^{-2} x_1 + \sqrt{t}, \quad x_2(0) = 2.$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 6(t+1)^{-2} & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \quad f(0) = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\Sigma(t) = \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} \quad \Sigma(0) = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\Sigma_2(t) = \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} \quad \Sigma(0) = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

Case 1 when  $x_1 = x_2$   $x_1 = (t+1)^3 \text{ and } (t+1)^{-2}$

$$x_1 = L_1(t+1)^3 + L_2(t+1)^{-2}$$

$$x_1(0) = 1 = L_1 + L_2$$

$$x_2(0) = x_1(0) = 0 = 3L_1 - 3L_2$$

$$\Rightarrow x_1(t) = \frac{2}{5}(t+1)^3 + \frac{3}{5}(t+1)^{-2}$$

Case 2

$$x = c_1(t+1)^3 + c_2(t+1)^{-2}$$

$$x(0) = 0 = c_1 + c_2$$

$$x_2(0) = x_1(0) = 1 = 3c_1 - 2c_2$$

$$\left. \begin{array}{l} c_1 + c_2 = 0 \\ 3c_1 - 2c_2 = 1 \end{array} \right\} \Rightarrow c_1 = \frac{1}{5} \quad c_2 = -\frac{1}{5}$$

$$\Rightarrow x_1(t) = \frac{1}{5}(t+1)^3 - \frac{1}{5}(t+1)^{-2}$$

then:

$$x_2(t) = \begin{bmatrix} \frac{4}{5}(t+1)^3 + \frac{1}{5}(t+1)^2 \\ \frac{12}{5}(t+1)^2 - \frac{2}{5}(t+1) \end{bmatrix}$$

$$x(t) = \Phi(t) x(0) + \int_0^t \Phi(t-s) f(s) ds$$

2. Solve the initial-value problem

$$\frac{dy(t)}{dt} = \begin{pmatrix} 2 & 0 & 0 & 0 & 0 \\ 1 & 2 & 0 & 0 & 0 \\ 0 & 0 & 3 & 0 & 0 \\ 0 & 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 1 & 3 \end{pmatrix} y(t), \quad y(0) = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{bmatrix}.$$

Let  $y(t) = [y_1(t) \ y_2(t) \ y_3(t) \ y_4(t) \ y_5(t)]^T$

Hence  $\begin{bmatrix} y_1(t) \\ y_2(t) \\ y_3(t) \\ y_4(t) \\ y_5(t) \end{bmatrix} = \begin{bmatrix} 2 & 0 & 0 & 0 & 0 \\ 1 & 2 & 0 & 0 & 0 \\ 0 & 0 & 3 & 0 & 0 \\ 0 & 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 1 & 3 \end{bmatrix} \begin{bmatrix} y_1(t) \\ y_2(t) \\ y_3(t) \\ y_4(t) \\ y_5(t) \end{bmatrix}$

A  $\begin{cases} \dot{y}_1(t) = 2y_1(t) \\ \dot{y}_2(t) = y_1(t) + 2y_2(t) \end{cases}$

B  $\begin{cases} \dot{y}_3(t) = 3y_3(t) \\ \dot{y}_4(t) = y_3(t) + 3y_4(t) \\ \dot{y}_5(t) = y_4(t) + 3y_5(t) \end{cases}$

$$y_1(t) = e^{2t}$$

$$y_2(t) = (2+t) e^{-t}$$

$$\text{From } \begin{cases} y_3(t) = 3e^t \\ y_4(t) = (t+1)e^{3t} \end{cases}$$

$$y_5(t) = (t+4t + \frac{1}{2} t^2) e^{3t}$$

$$\Rightarrow \begin{cases} y_1(t) = e^{2t} \\ y_2(t) = (2+t) e^{2t} \\ y_3(t) = 3e^t \\ y_5(t) = (t+4t + \frac{1}{2} t^2) e^{3t} \end{cases}$$