

Department of Mathematical Sciences

# Examination paper for TMA4145 Linear methods

Academic contact during examination: Eugenia Malinnikova

**Phone:** 73550257

Examination date: Saturday, 20 December 2014

Examination time (from-to): 9:00-13:00

**Permitted examination support material:** D: No written or handwritten material are allowed. Calculators Casio fx-82ES PLUS, Citizen SR-270X or Citizen SR-270X College,

Hewlett Packard HP30S are allowed

#### Other information:

The exam consists of twelve questions, the order is according to the topics in the course not to the level of difficulty. All solutions should be stated in a precise and rigorous way, with any assumptions written down and arguments justified. Each solution will be graded as *rudimentary* (F), *acceptable* (E), *good* (C) or *excellent* (A). Five acceptable solutions guarantee an E; seven acceptable with at least one good a D; seven acceptable with at least five good a C; nine good with at least two excellent a B; nine good with at least seven excellent an A. These are guaranteed limits. Beyond that, the grade is based on the total achievement.

**Language:** English **Number of pages:** 9

Number pages enclosed: 0

	Checked by:
Date	Signature

**Problem 1** Let  $\|\cdot\|_1$  and  $\|\cdot\|_2$  be norms on a vector space V.

- a) Show that  $||x|| = ||x||_1 + ||x||_2$  is also a norm and if  $\{x_n\}$  is a Cauchy sequence in  $(V, ||\cdot||)$  then  $\{x_n\}$  is a Cauchy sequence in  $(V, ||\cdot||_1)$ .
- **b)** Give an example of a vector space V, two norms  $\|\cdot\|_1$  and  $\|\cdot\|_2$  on V, and a sequence  $\{x_n\}$  such that  $\{x_n\}$  is a Cauchy sequence in  $(V, \|\cdot\|_1)$  but not in  $(V, \|\cdot\|_1)$ , where  $\|\cdot\|$  was defined in **a**). Prove that the dimension of V has to be infinite for such an example.

## Solution

- a) To show that  $\|\cdot\|$  is a norm we should check that it (i) is non-negative and is zero only for the zero vector, (ii) is positive homogeneous (iii) satisfies triangle inequality.
- (i) We have  $||x|| = ||x||_1 + ||x_2|| \ge 0$  since  $||\cdot||_1$  and  $||\cdot||_2$  are norms. If ||x|| = 0 then  $||x||_1 = 0$  and then x = 0. Also if x = 0 then  $||x||_1 = ||x_2|| = 0$  and therefore ||x|| = 0.
- (ii) For  $x \in V$  and  $\lambda \in \mathbb{R}(\mathbb{C})$  we have  $\|\lambda x\| = \|\lambda x\|_1 + \|\lambda x\|_2 = |\lambda| \|x\|_1 + |\lambda| \|x\|_2 = |\lambda| \|x\|$ .
- (iii) For any  $x, y \in V$ ,  $||x+y|| = ||x+y||_1 + ||x+y||_2 \le ||x||_1 + ||y||_1 + ||x||_2 + ||y||_2 = ||x|| + ||y||$ .

Suppose now that  $\{x_n\}$  is a Cauchy sequence in  $(V, \|\cdot\|)$ . We want to check that it is a Cauchy sequence in  $(V, \|\cdot\|_1)$ . Note that  $\|x\|_1 \leq \|x\|$  for any  $x \in V$ . For any  $\epsilon > 0$  there exists N such that  $\|x_n - x_m\| < \epsilon$  for n, m > N (since  $\{x_n\}$  is a Cauchy sequence in  $(V, \|\cdot\|)$ ). Then we have also  $\|x_n - x_m\|_1 \leq \|x_n - x_m\| < \epsilon$  and thus  $\{x_n\}$  is a Cauchy sequence in  $(V, \|\cdot\|_1)$ .

b) Let V be the space of all polynomials,

$$V = \{p(t) = a_0 + a_1t + ... + a_kt^k, a_1, ..., a_k \in \mathbb{C}\}.$$

We consider  $||p||_1 = \max_j |a_j|$  and  $||p||_2 = \sum_j |a_j|$ . Now let  $p_n(t) = \sum_{j=1}^n t^j/n$ . We have

$$||p_n - p_m||_1 \le ||p_n||_1 + ||p_m||_1 \le \frac{1}{n} + \frac{1}{m}.$$

Then  $||p_n - p_m||_1 \le 2/N$  when n, m > N. Clearly,  $\{p_n\}$  is a Cauchy sequence in  $(V, ||\cdot||_1)$ . However for the norm  $||\cdot|| = ||\cdot||_1 + ||\cdot||_2$  we have when n < m

$$||p_n - p_m|| \ge ||p_n - p_m||_2 = n \left| \frac{1}{n} - \frac{1}{m} \right| + \frac{m - n}{m}.$$

In particular  $||p_n - p_{2n}|| \ge 1$ . Thus  $\{p_n\}$  is not a Cauchy sequence in  $(V, ||\cdot||)$ .

If the dimension of V is finite and  $\|\cdot\|_1$  and  $\|\cdot\|$  are too norms on V then these norms are equivalent. It implies that there exists a constant C such that  $\|x-y\| \le C\|x-y\|_1$ . Therefore any Cauchy sequence in  $(V,\|\cdot\|_1)$  is also a Cauchy sequence in  $(V,\|\cdot\|_1)$ .

#### Problem 2 Let

$$A = \begin{bmatrix} 8 & 0 & -1 \\ -2 & 5 & 0 \\ 0 & -4 & 7 \end{bmatrix}, \quad b = \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix}$$

- a) Find an LU-decomposition of A and solve the linear system Ax = b.
- **b)** Rewrite the system Ax = b in the form x = Bx + c such that  $B : \mathbb{R}^3 \to \mathbb{R}^3$  is a contraction in the norm  $||x||_{\infty} = \max\{|x_1|, |x_2|, |x_3|\}, \ x = (x_1, x_2, x_3) \in \mathbb{R}^3$ . Show how the new system may be solved by iteration starting from any  $x_0 \in \mathbb{R}^3$ .

# Solution

a) We perform the Gauss elimination on A

$$A = \begin{bmatrix} 8 & 0 & -1 \\ -2 & 5 & 0 \\ 0 & -4 & 7 \end{bmatrix} \to \begin{bmatrix} 8 & 0 & -1 \\ 0 & 5 & -0.25 \\ 0 & -4 & 7 \end{bmatrix} \to \begin{bmatrix} 8 & 0 & -1 \\ 0 & 5 & -0.25 \\ 0 & 0 & 6.8 \end{bmatrix} = U$$

The row operations we used were: (1) add 1/4th of the first row to the second and (2) 4/5th of the second row to the third. Thus the L-matrix in LU decomposition is

$$L = \begin{bmatrix} 1 & 0 & 0 \\ -0.25 & 1 & 0 \\ 0 & -0.8 & 1 \end{bmatrix}$$

Now we can solve the system Ax = b by solving first Ly = b and then Ux = y. We have

$$\begin{bmatrix} 1 & 0 & 0 \\ -0.25 & 1 & 0 \\ 0 & -0.8 & 1 \end{bmatrix} y = \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix} \quad \Rightarrow \quad y = \begin{bmatrix} 2 \\ 3.5 \\ 6.8 \end{bmatrix}$$

Finally,

$$\begin{bmatrix} 8 & 0 & -1 \\ 0 & 5 & -0.25 \\ 0 & 0 & 6.8 \end{bmatrix} x = \begin{bmatrix} 2 \\ 3.5 \\ 6.8 \end{bmatrix} \quad \Rightarrow \quad x = \begin{bmatrix} 0.375 \\ 0.75 \\ 1 \end{bmatrix}$$

b) We rewrite the system Ax = b in the form

$$8x_1 - x_3 = 2$$
$$-2x_1 + 5x_2 = 3$$
$$-4x_2 + 7x_3 = 4$$

It is equivalent to

$$x_1 = 1/8x_3 + 1/4$$
$$x_2 = 2/5x_1 + 3/5$$
$$x_3 = 4/7x_2 + 4/7$$

The last system has the form x = Bx + c, where

$$B = \begin{bmatrix} 0 & 0 & 1/8 \\ 2/5 & 0 & 0 \\ 0 & 4/7 & 0 \end{bmatrix}, \quad c = \begin{bmatrix} 1/4 \\ 3/5 \\ 4/7 \end{bmatrix}$$

We have  $B(x_1, x_2, x_3)^T = (x_3/8, 2x_1/5, 4x_2/7)$  and

$$||Bx||_{\infty} \le \max\{1/8, 2/5, 4/7\} ||x||_{\infty} = 4/7 ||x||_{\infty}.$$

Therefore  $B: \mathbb{R}^3 \to \mathbb{R}^3$  is a contraction in the norm  $\|\cdot\|_{\infty}$ . Further  $x \mapsto Bx + c$  is also a contraction since  $\|Bx + c - (By + c)\| = \|Bx - By\| \le 4/7\|x - y\|$ . The space  $\mathbb{R}^3$  with the norm  $\|\cdot\|_{\infty}$  is complete, thus by the Banach fixed point theorem there exists a unique solution to the equation x = Bx + c. It could be found as the limit of the sequence  $x_n$ , where  $x_0 \in \mathbb{R}^3$  is arbitrary and  $x_{n+1} = Bx_n + c$  for  $n \ge 0$ .

### Problem 3

a) Let  $C([0,2] \times [0,2], \mathbb{R})$  be an inner-product space with

$$\langle f, g \rangle = \int_0^2 \int_0^2 f(x, y) g(x, y) dx dy.$$

Find an orthogonal basis for span $\{1, x, y\}$  in this space.

**b)** Find  $a, b, c \in \mathbb{R}$  such that  $\int_0^2 \int_0^2 |xy - a - bx - cy|^2 dx dy$  is minimal.

Solution

a) We apply the Gram-Schmidt algorithm to find an orthogonal basis for the subspace  $W = \text{span}\{1, x, y\}$ . We have  $v_1 = 1$ ,

$$\langle x, 1 \rangle = \int_0^2 \int_0^2 x dx dy = 2 \int_0^2 x dx = 4, \quad \langle 1, 1 \rangle = \int_0^2 \int_0^2 1 dx dy = 4.$$

Then  $v_2 = x - \langle x, 1 \rangle (\langle 1, 1 \rangle)^{-2} 1 = x - 1$  and

$$v_3 = y - \langle y, 1 \rangle (\langle 1, 1 \rangle)^{-1} 1 - \langle y, x - 1 \rangle (\langle x - 1, x - 1 \rangle)^{-1} x - 1 = y - 1.$$

Therefore  $\{1, x - 1, y - 1\}$  is an orthogonal basis for span $\{1, x, y\}$ .

b) We want to find the orthogonal projection of the function f(x,y) = xy onto the subspace W generated by  $\{1, x, y\}$ . This orthogonal projection is of the form a + bx + cy and provides the minimal to

$$||f - a - bx - cy||_2 = \left(\int_0^2 \int_0^2 |f(x, y) - a - bx - cy|^2 dx dy\right)^{1/2}.$$

We have the orthogonal basis for W,  $\{1, x - 1, y - 1\}$ . Then the orthogonal projection satisfies

$$\Pr_W(xy) = \frac{\langle xy, 1 \rangle}{\langle 1, 1 \rangle} 1 + \frac{\langle xy, x - 1 \rangle}{\langle x - 1, x - 1 \rangle} (x - 1) + \frac{\langle xy, y - 1 \rangle}{\langle y - 1, y - 1 \rangle} (y - 1).$$

Computing the intergals,

$$\int_0^2 \int_0^2 xy dx dy = \int_0^2 x dx \int_0^2 y dy = 4,$$

$$\int_0^2 \int_0^2 y^2 dx dy = \int_0^2 \int_0^2 x^2 dx dy = 2 \int_0^2 x^2 dx = 16/3,$$

$$\int_0^2 \int_0^2 xy^2 dx dy = \int_0^2 \int_0^2 x^2 y dx dy = \int_0^2 x^2 dx \int_0^2 y dy = 16/3,$$

we obtain  $\langle xy, 1 \rangle = 4$ ,  $\langle xy, x-1 \rangle = \langle xy, y-1 \rangle = 16/3 - 4 = 4/3$  and  $\langle x-1, x-1 \rangle = \langle y-1, y-1 \rangle = 16/3 - 8 + 4 = 4/3$ . Finally,

$$Pr_W(xy) = 1 + (x - 1) + (y - 1) = x + y - 1.$$

The answer is a = -1, b = 1, c = 1. (It is easy to check that xy + 1 - x - y is orthogonal to W.)

### Problem 4

- a) Let M be a closed subspace of a Hilbert space H. For each  $x \in H$  denote by  $P_M(x)$  the orthogonal projection of x onto M. Prove that  $P_M^2 = P_M$ ,  $P_M^* = P_M$  and  $||P_M|| = 1$ .
- **b)** Let H be a Hilbert space and  $P: H \to H$  be a bounded linear transformation that satisfy  $P = P^*$  and  $P^2 = P$ . Prove that P is the orthogonal projection on some closed subspace M of H.

## Solution

a) First, if  $v \in M$  then  $v = v + \mathbf{0}$  and  $P_M(v) = v$  by the projection theorem  $(v \in M, \mathbf{0} \in M^{\perp})$ . By the definition of the projection  $P_M(x) = v \in M$ , then  $P_M(v) = v$  and  $P_M(P_M(x)) = P_M(x)$ .

For any  $x, y \in H$  let  $x = P_M x + u$  and  $y = P_m y + w$ , where  $u, w \in M^{\perp}$ . Then

$$\langle P_M x, y \rangle = \langle P_M x, P_M y + w \rangle = \langle P_M x, P_M y \rangle = \langle P_M x + u, P_M y \rangle = \langle x, P_M y \langle x, P_M y \rangle = \langle x$$

Thus  $P_M^* = P_M$ .

By the Pythagoras theorem  $||x||^2 = ||P_M x||^2 + ||x - P_M x||^2$  since  $P_M x$  and  $x - P_M x$  are orthogonal. Thus  $||P_M x|| \le ||x||$  and  $||P_M|| \le 1$ . If  $M \ne \{0\}$  then there exists  $v \in M$ ,  $v \ne 0$  such that  $P_M v = v$  and therefore  $||P_M|| = 1$ .

b) Suppose that  $P: H \to H$  is bounded linear and  $P^2 = P$ . Let M = P(H) be the image of P. Then M is a subspace of H, P(y) = y for any  $y \in M$ . Further, since  $P^* = P$ , we have

$$||Px||^2 = \langle P(x), P(x) \rangle = \langle x, P(P(x)) \rangle = \langle x, P(x) \rangle \le ||x|| ||Px||$$

by the Cauchy-Schwarz inequality. Thus  $||Px|| \le ||x||$  and  $\{y : P(y) = y\}$  is a closed subspace  $(y_n \to y \text{ and } P(y_n) = y_n \text{ implies } P(y) = y)$ .

Further for any  $y \in M$  we have  $\langle Px, y \rangle = \langle x, Py \rangle = \langle x, y \rangle$ . Thus  $P(x) - x \in M^{\perp}$ . We get x = P(x) + (x - P(x)),  $P(x) \in M$  and  $x - P(x) \in M^{\perp}$ . Thus by the orthogonal projection theorem  $P(x) = P_M(x)$ .

**Problem 5** Let X, Y be Banach spaces and  $T: X \to Y$  be a bounded linear transformation.

a) Prove that the kernel of T is a closed subspace of X.

b) Give an example of two Banach spaces X and Y and a bounded linear transformation T for which the range of T is not closed.

Solution

a) Let  $W = \ker(T) = \{x \in X : Tx = \mathbf{0}\}$ . Then W is a subspace of X, if  $x, y \in W$  then  $T(\alpha x + \beta y) = \alpha T(x) + \beta T(y) = \mathbf{0}$  since T is linear. To show that W is closed assume that  $x_n \in W$  and  $x_n \to x$  in X. Since T is a bounded operator and  $Tx_n = \mathbf{0}$ , we get

$$||Tx|| = ||Tx - Tx_n|| \le ||T|| ||x - x_n||.$$

But  $||x - x_n||$  tends to zero as n tends to infinity. Thus ||Tx|| = 0, the definition of a norm implies that then Tx = 0 and  $x \in \ker(T)$ . Thus W is a closed subspace of X.

b) Consider  $X = Y = l_{\infty}$  and define  $Tx(j) = j^{-1}x(j)$  when j = 1, 2, ..., where  $x = \{x(j)\}_{j=1}^{\infty} \in l_{\infty}$ . Then T is a linear operator from  $l_{\infty}$  to  $l_{\infty}$ . A bounded sequence is mapped to a bounded sequence and T is linear,  $T(\alpha x + \beta y) = \alpha T(x) + \beta T(y)$ . Further, T is bounded,  $||Tx||_{\infty} = \sup_{j} |j^{-1}x(j)| \le \sup_{j} |x(j)| = ||x||_{\infty}$ .

We want to show that  $T(X) = \operatorname{ran}(T)$  is not closed. Let  $x_0(j) = j^{-1/2}, j = 1, 2, ...$ . Clearly  $x_0 \in l_{\infty}$ ,  $||x_0||_{\infty} = 1$  and  $x_0 \notin T(X)$  since the sequence  $\{j^{1/2}\}$  is not bounded. Further let  $x_n(j) = j^{-1/2}$  if  $j \leq n$  and  $x_n(j) = 0$  if j > n, n = 1, 2, .... Then  $x_n \to x_0$  in  $l_{\infty}$ , we have  $||x_n - x_0||_{\infty} = \sup_{j>n} |j^{-1/2}| = (n+1)^{-1/2} \to 0$  when  $n \to \infty$ . Also,  $x_n = T(y_n)$  where  $y_n(j) = j^{1/2}$  if  $j \leq n$  and  $y_n(j) = 0$  if j > n,  $y_n \in l_{\infty}$ . We have constructed a sequence  $\{x_n\}$  such that  $x_n \in T(X)$ ,  $x_n \to x_0$  and  $x_0 \notin T(X)$ . Thus T(X) is not closed.

#### Problem 6 Let

$$A = \begin{bmatrix} 2 & 1 & 0 & 0 \\ 0 & 2 & 1 & 0 \\ 0 & 0 & 3 & 0 \\ 0 & 1 & -1 & 3 \end{bmatrix}, \quad x_0 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}.$$

- a) Show that A has two eigenvalues  $\lambda_1 = 2$  and  $\lambda_2 = 3$  and find the Jordan normal form of A, determine both the matrix J and the change-of-basis matrix T in  $A = TJT^{-1}$ .
- **b)** Solve the initial-value problem  $\dot{x} = Ax$ ,  $x(0) = x_0$ .

### Solution

a) The characteristic polynomial of A is

$$p_A(\lambda) = \det \begin{bmatrix} 2 - \lambda & 1 & 0 & 0 \\ 0 & 2 - \lambda & 1 & 0 \\ 0 & 0 & 3 - \lambda & 0 \\ 0 & 1 & -1 & 3 - \lambda \end{bmatrix} = (3 - \lambda) \det \begin{bmatrix} 2 - \lambda & 1 & 0 \\ 0 & 2 - \lambda & 1 \\ 0 & 0 & 3 - \lambda \end{bmatrix}$$
$$= (3 - \lambda)^2 \det \begin{bmatrix} 2 - \lambda & 1 \\ 0 & 2 - \lambda \end{bmatrix} = (3 - \lambda)^2 (2 - \lambda)^2.$$

Thus A has two eigenvalues  $\lambda_1 = 3$  and  $\lambda_2 = 2$  both of algebraic multiplicity two.

To find the Jordan normal form of A we first look at its eigenvectors.

$$A - 3I = \begin{bmatrix} -1 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & -1 & 0 \end{bmatrix} \sim \begin{bmatrix} -1 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix},$$

thus there are two linearly independent eigenvectors corresponding to  $\lambda_1 = 3$ , we may choose

$$v_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \quad v_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}.$$

For the second eigenvalue  $\lambda_2 = 2$ , we have

$$A - 2I = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & -1 & 1 \end{bmatrix} \sim \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix},$$

and there is only one eigenvector corresponding to  $\lambda_2$  (all others are multiples of this one),

$$v_3 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}.$$

We already know that Jordan form of A is (up to the order of the blocks)

$$J = \begin{bmatrix} 3 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 2 \end{bmatrix}$$

To find the change-of-basis matrix T it is enough to find a generalized eigenvector corresponding to  $\lambda_2 = 2$ , we look for  $v_4$  such that  $(A - 2I)v_4 = v_3$ . Applying the Gauss elimination, we get

$$[A-2I|v_3] = \begin{bmatrix} 0 & 1 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & -1 & 1 & 0 \end{bmatrix} \sim \begin{bmatrix} 0 & 1 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix},$$

thus we may choose

$$v_4 = \begin{bmatrix} 0\\1\\0\\-1 \end{bmatrix}.$$

Now, using  $v_1, v_2, v_3, v_4$  we see that  $Av_1 = 3v_1$ ,  $Av_2 = 3v_2$ ,  $Av_3 = 2v_3$  and  $Av_4 = v_3 + 2v_4$ . It means that the matrix of A in the basis  $\{v_1, v_2, v_3, v_4\}$  is J. Thus the change-of-basis matrix is

$$T = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 \end{bmatrix}.$$

(Note that the answer here is not unique.)

b) We know that the solution to the initial-value problem  $\dot{x} = Ax$ ,  $x(0) = x_0$  is given by  $x(t) = \exp(tA)(x_0)$  and  $\exp(tA) = T \exp(tJ)T^{-1}$ . Now, to find  $\exp(tJ)$  we write J = D + N, where D is the diagonal matrix with values 3, 3, 2, 2 on the main diagonal and N is a nilpotent matrix,

A simple calculation shows that  $N^2 = 0$ , then  $\exp(tN) = I + tN$  and since N and D satisfy DN = ND we get

$$\exp(tA) = \exp(tD + tN) = \exp(tD) \exp(tN) = \begin{bmatrix} e^{3t} & 0 & 0 & 0 \\ 0 & e^{3t} & 0 & 0 \\ 0 & 0 & e^{2t} & 0 \\ 0 & 0 & 0 & e^{2t} \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & t \\ 0 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} e^{3t} & 0 & 0 & 0 \\ 0 & e^{3t} & 0 & 0 \\ 0 & 0 & e^{2t} & te^{2t} \\ 0 & 0 & 0 & e^{2t} \end{bmatrix}$$

Therefore

$$x(t) = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 \end{bmatrix} \begin{bmatrix} e^{3t} & 0 & 0 & 0 \\ 0 & e^{3t} & 0 & 0 \\ 0 & 0 & e^{2t} & te^{2t} \\ 0 & 0 & 0 & e^{2t} \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 \end{bmatrix}^{-1} x_0.$$

We have  $x(t) = T \exp(tA)T^{-1}$ . Now, if we solve the system Tc = x then we get  $x_0 = c_1v_1 + c_2v_2 + c_3v_3 + c_4v_4$ , i.e.,  $T^{-1}x_0 = (c_1 \ c_2 \ c_3 \ c_4)^t$ , and

$$x(t) = T \begin{bmatrix} c_1 e^{3t} \\ c_2 e^{3t} \\ c_3 e^{2t} + c_4 t e^{2t} \\ c_4 e^{2t} \end{bmatrix} = c_1 e^{3t} v_1 + c_2 e^{3t} v_2 + (c_3 + t c_4) e^{2t} v_3 + c_4 e^{2t} v_4.$$

We have  $c = (0, 1, 1, 1)^t$  and  $x(t) = [(1+t)e^{2t}, e^{2t}, 0, e^{3t} - e^{2t}]^t$ .