

[Question 1]

(1.1) Determine whether the system

$$\dot{x} + \dot{y} + x + y = 2e^{3t}$$

$$\dot{x} + \dot{y} - 3x - 3y = -e^{-t}$$

is degenerate. In the degenerate case, decide whether it has no solution or in definitely many solutions. If it has no solution, explain why, else find the general form of the solutions.

[1] Rewrite the given system of differential equations

$$\begin{cases} \dot{x} + \dot{y} + x + y = 2e^{3t} & [1] \\ \dot{x} + \dot{y} - 3x - 3y = e^{-t} & [2] \end{cases}$$

[2] Combine the Equations

$$\begin{aligned} (\dot{x} + \dot{y} + x + y) - (\dot{x} + \dot{y} - 3x - 3y) &= 2e^{3t} + e^{-t} \\ \Rightarrow 4x + 4y &= 2e^{3t} + e^{-t} \\ \Rightarrow x + y &= \frac{e^{3t}}{2} + \frac{e^{-t}}{4} \end{aligned}$$

We have:

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

&

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

[3] substitute x into [2]

$$\begin{aligned} \dot{x} + \dot{y} + x + y &= 2e^{3t} \\ \Rightarrow \left(\frac{e^{3t}}{2} + \frac{e^{-t}}{4} - y \right) + \dot{y} + \left(\frac{e^{3t}}{2} + \frac{e^{-t}}{4} - y \right) + y &= 2e^{3t} \\ \Rightarrow \frac{3e^{3t}}{2} - \frac{e^{-t}}{4} - \dot{y} + \dot{y} + \frac{e^{3t}}{2} + \frac{e^{-t}}{4} - y + y &= 2e^{3t} \\ \Rightarrow \frac{3e^{3t}}{2} - \frac{e^{-t}}{4} + \frac{e^{3t}}{2} + \frac{e^{-t}}{4} &= 2e^{3t} \\ \Rightarrow \frac{3e^{3t}}{2} + \frac{e^{3t}}{2} &= 2e^{3t} \\ \Rightarrow \frac{4e^{3t}}{2} &= 2e^{3t} \\ \Rightarrow 2e^{3t} &= 2e^{3t} \end{aligned}$$

Therefore, equation (1) is consistent with the substitution.

[4] substitute x into [2]

$$\dot{x} + \dot{y} - 3x - 3y = e^{-t}$$

$$\Rightarrow \left(\frac{e^{3t}}{2} + \frac{\dot{e}^{-t}}{4} - y \right) + \dot{y} - 3 \left(\frac{e^{3t}}{2} + \frac{e^{-t}}{4} - y \right) - 3y = e^{-t}$$

$$\Rightarrow \frac{3e^{3t}}{2} - \frac{e^{-t}}{4} - \dot{y} + \dot{y} - \frac{3e^{3t}}{2} - \frac{3e^{-t}}{4} + 3y - 3y = e^{-t}$$

$$\Rightarrow \frac{3e^{3t}}{2} - \frac{e^{-t}}{4} - \frac{3e^{3t}}{2} - \frac{3e^{-t}}{4} = e^{-t}$$

$$\Rightarrow -\frac{e^{-t}}{4} - \frac{3e^{-t}}{4} = e^{-t}$$

$$\Rightarrow -e^{-t} \neq e^{-t}$$

Therefore, equation (1) is **inconsistent** with the substitution.

Therefore, the system is **inconsistent** & no values of $x(t)$ and $y(t)$ that can simultaneously satisfy both differential equations.

(1.2) Solve the system

$$\dot{x} + x - 2\dot{y} = 2t^2$$

$$2\dot{x} - x + \dot{y} - 2y = 2t^3$$

by using the elimination method (operator method).

Hint. Eliminate y first.

[1] Rewrite the given system of differential equations

$$\begin{cases} \dot{x} + x - 2\dot{y} = 2t^2 & [1] \\ 2\dot{x} - x + \dot{y} - 2y = 2t^3 & [2] \end{cases}$$

[2] Eliminate y

$$\begin{aligned} (\dot{x} + x - 2\dot{y} = 2t^2) + (2\dot{x} - x + \dot{y} - 2y) &= 2t^2 + 2t^3 \\ \Rightarrow 3\dot{x} - \dot{y} - 2y &= 2t^3 + 2t^2 \end{aligned}$$

[3] Solve for \dot{x}

$$\begin{aligned} 3\dot{x} - \dot{y} - 2y &= 2t^3 + 2t^2 \\ \Rightarrow 3\dot{x} &= 2t^3 + 2t^2 + \dot{y} + 2y \\ \Rightarrow \dot{x} &= \frac{2t^3}{3} + \frac{2t^2}{3} + \frac{\dot{y}}{3} + \frac{2y}{3} \end{aligned}$$

[4] Substitute \dot{x} into [2]

$$\begin{aligned} 2\dot{x} - x + \dot{y} - 2y &= 2t^3 \\ \Rightarrow 2\left(\frac{2t^3}{3} + \frac{2t^2}{3} + \frac{\dot{y}}{3} + \frac{2y}{3}\right) - x + \dot{y} - 2y &= 2t^3 \\ \Rightarrow \frac{4t^3}{3} + \frac{4t^2}{3} + \frac{2\dot{y}}{3} + \frac{4y}{3} - x + \dot{y} - 2y &= 2t^3 \\ \Rightarrow 4t^3 + 4t^2 + 2\dot{y} + 4y - 3x + 3\dot{y} - 6y &= 6t^3 \\ \Rightarrow 4t^3 + 4t^2 + 5\dot{y} - 3x - 2y &= 6t^3 \\ \Rightarrow 4t^2 + 5\dot{y} - 3x - 2y &= 2t^3 \end{aligned}$$

[5] Solve for y

$$\begin{aligned} 4t^2 + 5\dot{y} - 3x - 2y &= 2t^3 \\ \Rightarrow 5\dot{y} &= 2t^3 - 4t^2 + 3x + 2y \\ \Rightarrow \dot{y} &= \frac{2t^3}{5} - \frac{4t^2}{5} + \frac{3x}{5} + \frac{2y}{5} \end{aligned}$$

[6] Substitute \dot{y} into [1]

$$\begin{aligned} \dot{x} + x - 2\dot{y} &= 2t^2 \\ \Rightarrow \dot{x} + x - 2\left(\frac{2t^3}{5} - \frac{4t^2}{5} + \frac{2y}{5} + \frac{3x}{5}\right) &= 2t^2 \\ \Rightarrow \dot{x} + x - \frac{4t^3}{5} + \frac{8t^2}{5} - \frac{4y}{5} - \frac{6x}{5} &= 2t^2 \\ \Rightarrow 5\dot{x} - x - 4t^3 + 8t^2 - 4y &= 10t^2 \end{aligned}$$

[7] Solve for x

$$5\dot{x} - x - 4t^3 + 8t^2 - 4y = 10t^2$$

$$\Rightarrow 5\dot{x} = 4t^3 + 10t^2 - 8t^2 + 4y + x$$

$$\Rightarrow 5\dot{x} = 4t^3 + 10t^2 - 8t^2 + 4y + x$$

$$\Rightarrow 5\dot{x} = 4y + x + 4t^3 + 2t^2$$

$$\Rightarrow \dot{x} = \frac{4y}{5} + \frac{x}{5} + \frac{4t^3}{5} + \frac{2t^2}{5}$$

$$\dot{y} = \frac{2t^3}{5} - \frac{4t^2}{5} + \frac{3x}{5} + \frac{2y}{5}$$

$$\dot{x} = \frac{4y}{5} + \frac{x}{5} + \frac{4t^3}{5} + \frac{2t^2}{5}$$

[Question 2]

Show that the system:

$$(D - 2)[x] + 2D[y] = 2 - 4e^{2t}$$

$$(2D - 3)[x] + (3D - 1)[y] = 0$$

is equivalent to both the following triangular systems:

$$\begin{cases} (D^2 + D - 2)[x] = 2 + 20e^{2t} \\ D[x] - 2y = 12e^{2t} - 6 \end{cases}$$

and

$$\begin{cases} (D^2 + D - 2)[y] = -6 - 4e^{2t} \\ x - (D + 1)[y] = 8e^{2t} - 4 \end{cases}$$

[1] Rewrite the given system of differential equations

$$\begin{cases} (D - 2)[x] + 2D[y] = 2 - 4e^{2t} & [1] \\ (2D - 3)[x] + (3D - 1)[y] = 0. & [2] \end{cases}$$

[2] Solve for y

$$\begin{aligned} (2D - 3)[x] + (3D - 1)[y] &= 0 \\ \Rightarrow (3D - 1)[y] &= -(2D - 3)[x] \\ \Rightarrow [y] &= -[x] \frac{(2D-3)}{(3D-1)} \end{aligned}$$

[3] Solve for x

$$\begin{aligned} (2D - 3)[x] + (3D - 1)[y] &= 0 \\ \Rightarrow (2D - 3)[x] &= -(3D - 1)[y] \\ \Rightarrow [x] &= -[y] \frac{(3D-1)}{(2D-3)} \end{aligned}$$

[4] substitute y into [2]

$$D[x] - 2y = 12e^{2t} - 6$$

$$\Rightarrow D[x] - 2 \left(-[x] \frac{(2D-3)}{(3D-1)} \right) = 12e^{2t} - 6$$

$$\Rightarrow D[x] + [x] \frac{2(2D-3)}{(3D-1)} = 12e^{2t} - 6$$

$$\Rightarrow D[x] + [x] \frac{4D-6}{(3D-1)} = 12e^{2t} - 6$$

$$\Rightarrow [x] \left(D + \frac{4D-6}{(3D-1)} \right) = 12e^{2t} - 6$$

$$\Rightarrow [x] \left(\frac{D(3D-1)+4D-6}{(3D-1)} \right) = 12e^{2t} - 6$$

$$\Rightarrow [x] \left(\frac{3D^2-D+4D-6}{(3D-1)} \right) = 12e^{2t} - 6$$

$$\Rightarrow [x] \left(\frac{3D^2+3D-6}{(3D-1)} \right) = 12e^{2t} - 6$$

$$\Rightarrow [x] (3D^2 + 3D - 6) = (3D - 1)(12e^{2t} - 6)$$

$$\Rightarrow [x] (3D^2 + 3D - 6) = 36De^{2t} - 18D - 12e^{2t} + 6$$

$$\Rightarrow [x] (3D^2 + 3D - 6) = 72e^{2t} - 12e^{2t} + 6$$

$$\Rightarrow [x] (3D^2 + 3D - 6) = 60e^{2t} + 6$$

$$\Rightarrow [x] 3 (D^2 + D - 2) = 60e^{2t} + 6$$

$$\Rightarrow [x] (D^2 + D - 2) = 20e^{2t} + 2$$

$$\begin{aligned} & 36De^{2t} \\ & \Rightarrow D \cdot 36e^{2t} \\ & \Rightarrow \frac{d}{dt} \cdot 36e^{2t} \\ & \Rightarrow 36 \cdot \frac{d}{dt} (e^{2t}) \\ & \Rightarrow 36 \cdot 2e^{2t} \\ & \Rightarrow 72e^{2t} \end{aligned}$$

$$\begin{aligned} & -18D \\ & \Rightarrow D \cdot (-18) \\ & \Rightarrow \frac{d}{dt} \cdot (-18) \\ & \Rightarrow 0 \end{aligned}$$

Which matches $(D^2 + D - 2)[x] = 2 + 20e^{2t}$ in the first triangular system.

[Question 3]

Solve the system:

$$(D^2 + 1)[x_1] - 2D[x_2] = 2t$$

$$(2D - 1)[x_1] - (2 - D)[x_2] = 0$$

by using the elimination method (operator method).

[1] Rewrite the given system of differential equations

$$\begin{cases} (D^2 + 1)[x_1] - 2D[x_2] = 2t & [1] \\ (2D - 1)[x_1] - (2 - D)[x_2] = 0 & [2] \end{cases}$$

[2] Solve for x_1

$$(2D - 1)[x_1] - (2 - D)[x_2] = 0$$

$$\Rightarrow -(2 - D)[x_2] = -(2D - 1)[x_1]$$

$$\Rightarrow [x_1] = \frac{(2-D)[x_2]}{(2D-1)}$$

[3] Solve for x_2

$$(2D - 1)[x_1] - (2 - D)[x_2] = 0$$

$$\Rightarrow -(2 - D)[x_2] = -(2D - 1)[x_1]$$

$$\Rightarrow [x_2] = \frac{(2D-1)[x_1]}{(2-D)}$$

[4] substitute x_2 into [1]

$$(D^2 + 1)[x_1] - 2D[x_2] = 2t$$

$$\Rightarrow (D^2 + 1)[x_1] - 2D\left(\frac{(2D-1)[x_1]}{(2-D)}\right) = 2t$$

$$\Rightarrow (D^2 + 1)[x_1] - 2D\left(\frac{(2D-1)[x_1]}{(2-D)}\right) = 2t$$

$$\Rightarrow (D^2 + 1)[x_1] - \left(\frac{2D(2D-1)[x_1]}{(2-D)}\right) = 2t$$

$$\Rightarrow (D^2 + 1)[x_1] - \left(\frac{(4D^2-2D)}{(2-D)}\right)[x_1] = 2t$$

$$\Rightarrow [x_1]\left(D^2 + 1 - \frac{(4D^2-2D)}{(2-D)}\right) = 2t$$

$$\Rightarrow [x_1]\left(D^2 + 1 - \frac{(4D^2-2D)}{(2-D)}\right) = 2t$$

$$\Rightarrow [x_1](D^2(2-D) + 1(2-D) - (4D^2 - 2D)) = 2t(2-D)$$

$$\Rightarrow [x_1](2D^2 - D^3 + 2 - D - 4D^2 + 2D) = 4t - 2Dt$$

$$\Rightarrow [x_1](-D^3 - 2D^2 + D + 2) = 4t - 2Dt$$

$$\Rightarrow [x_1](D^3 + 2D^2 - D - 2) = -4t + 2Dt$$

$$\Rightarrow [x_1](D^3 + 2D^2 - D - 2) = -4t$$

$$\begin{aligned} &2Dt \\ &\Rightarrow D \cdot (2t) \\ &\Rightarrow \frac{d}{dt} \cdot (2t) \\ &\Rightarrow 0 \end{aligned}$$

[5] solve for $[x_1]$

Find complementary function (homogeneous solution)

$$[x_1](D^3 + 2D^2 - D - 2) = -4t$$

$$\Rightarrow m^3 + 2m^2 - m - 2 = 0 \quad (\text{characteristic polynomial})$$

$$\Rightarrow (m - 1)(m + 1)(m + 2) = 0$$

$$\Rightarrow m = 1 \quad \text{or } m = -1 \quad \text{or } m = -2$$

complementary function using roots:

$$x_1 C.F.(t) = c_1 e^{-2t} + c_2 e^{-t} + c_3 e^t$$

where c_1 , c_2 and c_3 are arbitrary constants

[6] solve for $[x_1]$

Find particular function (particular solution)

$$\text{Assume } x_1 P(t) = At + B$$

$$[x_1](D^3 + 2D^2 - D - 2) = -4t$$

$$\Rightarrow (At + B)(D^3 + 2D^2 - D - 2) = -4t$$

$$\Rightarrow D^3(At + B) + 2D^2(At + B) - D(At + B) - 2(At + B) = -4t$$

$$\Rightarrow -A - 2(At + B) = -4t$$

$$\Rightarrow -A - 2B - 2At + 4t = 0$$

So,

$$\Rightarrow 2At + 4t = 0$$

$$\Rightarrow 2At = -4t$$

$$\Rightarrow 2A = -4$$

$$\Rightarrow A = -2$$

Then,

$$\Rightarrow -A - 2B = 0$$

$$\Rightarrow 2B = -A$$

$$\Rightarrow B = -\frac{-2}{2}$$

$$\Rightarrow B = 1$$

Thus, particular solution is

$$x_1 P(t) = -2t + B$$

Therefore, the general solution for x_1 is:

$$x_1 = \text{homogeneous solution} + \text{particular solution}$$

$$\Rightarrow x_1 = x_1 C.F.(t) + x_1 P(t)$$

$$\Rightarrow x_1 = c_1 e^{-2t} + c_2 e^{-t} + c_3 e^t - 2t + B$$

[6] solve for $[x_2]$

$$(D^2 + 1)[x_1] - 2D[x_2] = 2t$$

$$\Rightarrow -2D[x_2] = 2t - (D^2 + 1)[x_1]$$

$$\Rightarrow D[x_2] = \frac{1}{2}(D^2 + 1)[x_1] - \frac{2t}{2}$$

$$\Rightarrow D[x_2] = \frac{1}{2}(D^2 + 1)[x_1] - t$$

Substitute [1] into $[x_1](t)$

$$D[x_2] = \frac{1}{2}(D^2 + 1)[x_1] - t$$

$$\Rightarrow D[x_2] = \frac{1}{2}(D^2 + 1)(c_1e^{-2t} + c_2e^{-t} + c_3e^t - 2t + B) - t$$

$$\Rightarrow D[x_2] = \frac{5}{2}c_1e^{-2t} + c_2e^{-t} + c_3e^t - t$$

Thus,

$$x_1(t) = c_1e^{-2t} + c_2e^{-t} + c_3e^t - 2t + B$$

ands

$$x_2(t) = -\frac{5}{4}c_1e^{-2t} + c_2e^{-t} + c_3e^t - t$$

[Question 4]

(4.1) Use the eigenvalue-eigenvectors to solve the initial value problem

$$\dot{X} = \begin{bmatrix} 0 & -1 \\ 9 & 0 \end{bmatrix} X, \quad X(0) = \begin{bmatrix} 1 \\ 1 \end{bmatrix} X$$

[1] find eigenvalues

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

$$\Rightarrow \det A = \begin{pmatrix} 0 - \lambda & -1 \\ 9 & 0 - \lambda \end{pmatrix}$$

$$\Rightarrow \lambda^2 + 9 = 0$$

$$\Rightarrow (\lambda + 3)(\lambda - 3) = 0$$

$$\Rightarrow \lambda = 3i \text{ or } \lambda = -3i$$

[2] find eigenvectors for $\lambda = 3i$

$$\det A = \begin{pmatrix} 0 - \lambda & -1 \\ 9 & 0 - \lambda \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} 0 - 3i & -1 \\ 9 & 0 - 3i \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} -3i & -1 \\ 9 & -3i \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

R1

$$-3i \cdot v_1 - v_2 = 0$$

$$\Rightarrow v_2 = -3i \cdot v_1$$

Thus,

$$v_1 = \begin{pmatrix} 1 \\ -3i \end{pmatrix}$$

[3] find *eigenvectors* for $\lambda = -3i$

$$\det A = \begin{pmatrix} 0 - \lambda & -1 \\ 9 & 0 - \lambda \end{pmatrix}$$
$$\Rightarrow \begin{pmatrix} 0 + 3i & -1 \\ 9 & 0 + 3i \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$
$$\Rightarrow \begin{pmatrix} 3i & -1 \\ 9 & 3i \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

R1

$$3i \cdot v_1 - v_2 = 0$$

$$\Rightarrow v_2 = 3i \cdot v_1$$

Thus,

$$v_2 = \begin{pmatrix} 1 \\ 3i \end{pmatrix}$$

[4] general solution

function using roots:

$$\Rightarrow \lambda = 3i \text{ or } \lambda = -3i$$

Thus,

$$X(t) = c_1 e^{3it} v_1 + c_2 e^{-3it} v_2$$

where c_1 and c_2 are arbitrary constants

Substitute eigenvalues and eigenvectors:

$$X(t) = c_1 e^{3it} v_1 + c_2 e^{-3it} v_2$$
$$\Rightarrow X(t) = c_1 e^{3it} \begin{pmatrix} 1 \\ -3i \end{pmatrix} + c_2 e^{-3it} \begin{pmatrix} 1 \\ 3i \end{pmatrix}$$

[5] use Initial conditions

$$X(0) = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$X(0) = c_1 \begin{pmatrix} 1 \\ -3i \end{pmatrix} + c_2 \begin{pmatrix} 1 \\ 3i \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

Thus, we have

$$c_1 + c_2 = 1$$

$$\Rightarrow -3ic_1 + 3ic_2 = 1$$

And also,

$$\Rightarrow c_2 - c_1 = -\frac{i}{3}$$

[6] find c_1 & c_2

Rewrite the given system of differential equations

$$\begin{cases} c_1 + c_2 = 1 & [1] \\ c_2 - c_1 = -\frac{i}{3} & [2] \end{cases}$$

Add [1] + [2]

$$(c_1 + c_2 - 1) + (c_2 - c_1 + \frac{i}{3}) = 0$$

$$\Rightarrow c_1 + c_2 - 1 + c_2 - c_1 + \frac{i}{3} = 0$$

$$\Rightarrow 2c_2 - 1 + \frac{i}{3} = 0$$

$$\Rightarrow 2c_2 = 1 - \frac{i}{3}$$

$$\Rightarrow c_2 = \frac{1}{2} - \frac{i}{6}$$

Substitute c_2 into [1]

$$c_1 + c_2 = 1$$

$$\Rightarrow c_1 + \frac{1}{2} - \frac{i}{6} = 1$$

$$\Rightarrow c_1 = \frac{1}{2} + \frac{i}{6}$$

[7] general solution

Substitute c_1 & c_2 into general solution

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

$$\Rightarrow X(t) = \left(\frac{1}{2} + \frac{i}{6}\right) e^{3it} \begin{pmatrix} 1 \\ -3i \end{pmatrix} + \left(\frac{1}{2} - \frac{i}{6}\right) e^{-3it} \begin{pmatrix} 1 \\ 3i \end{pmatrix}$$

Thus,

$$\Rightarrow X(t) = \begin{bmatrix} \left(\frac{1}{2} + \frac{i}{6}\right) e^{3it} + \left(\frac{1}{2} - \frac{i}{6}\right) e^{-3it} \\ -3\left(\frac{1}{2} + \frac{i}{6}\right) e^{3it} + 3\left(\frac{1}{2} - \frac{i}{6}\right) e^{-3it} \end{bmatrix}$$

(4.2) Use the eigenvalue-eigenvectors to solve the initial value problem

$$\dot{X} = \begin{bmatrix} 2 & 0 & 0 \\ -1 & 1 & 0 \\ -2 & 3 & 2 \end{bmatrix} X, \quad X(0) = \begin{bmatrix} 1 \\ 2 \\ -2 \end{bmatrix}$$

[1] find eigenvalues

$$A = \begin{pmatrix} 2 & 0 & 0 \\ -1 & 1 & 0 \\ -2 & 3 & 2 \end{pmatrix}$$

$$\Rightarrow \det A = \begin{pmatrix} 2-\lambda & 0 & 0 \\ -1 & 1-\lambda & 0 \\ -2 & 3 & 2-\lambda \end{pmatrix}$$

upper triangular matrix, thus

$$(2-\lambda) \begin{bmatrix} 1-\lambda & 0 \\ 3 & 2-\lambda \end{bmatrix}$$

$$\Rightarrow (2-\lambda)(1-\lambda)(2-\lambda)$$

$$\Rightarrow \lambda = 2 \text{ or } \lambda = 1$$

[2] find eigenvectors for $\lambda = 2$

$$\det A = \begin{pmatrix} 0 & 0 & 0 \\ -1 & 1 & 0 \\ -2 & 3 & 0 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} 0 & 0 & 0 \\ -1 & 1 & 0 \\ -2 & 3 & 0 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

R1

$$0 \cdot v_1 + 0 \cdot v_2 + 0 \cdot v_3 = 0$$

$$\Rightarrow 0 = 0$$

R2

$$-v_1 - v_2 = 0$$

$$\Rightarrow v_1 = -v_2$$

R3

$$-2v_1 - 3v_2 = 0$$

$$\Rightarrow v_2 = \frac{2}{3}v_1$$

Thus,

$$v_1 = v_2 = 0$$

Therefore,

$$v_1 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

[3] find *eigenvectors* for $\lambda = 1$

$$\det A = \begin{pmatrix} 0 & 0 & 0 \\ -1 & 0 & 0 \\ -2 & 3 & 1 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} 0 & 0 & 0 \\ -1 & 0 & 0 \\ -2 & 3 & 1 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

R1

$$v_1 = 0$$

R2

$$-v_1 = 0$$

R3

$$-2v_1 - 3v_2 + v_3 = 0$$

$$\Rightarrow -2v_1 - 3v_2 + v_3 = 0$$

Thus,

$$v_1 = v_2 = 0$$

Therefore,

$$v_3 = \begin{pmatrix} 0 \\ 1 \\ -3 \end{pmatrix}$$

[4] general solution

function using roots:

$$\Rightarrow \lambda = 2 \text{ or } \lambda = 1$$

Thus,

$$X(t) = c_1 e^{2t} v_1 + c_2 e^{2t} v_2 + c_3 e^t v_3$$

where c_1 , c_2 and c_3 are arbitrary constants

Substitute eigenvalues and eigenvectors:

$$X(t) = c_1 e^{2t} v_1 + c_2 e^{2t} v_2 + c_3 e^t v_3$$

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

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

$$\Rightarrow X(t) = \begin{pmatrix} c_1 e^{2t} \\ c_3 e^t \\ c_2 e^{2t} - c_3 e^t \end{pmatrix}$$

[5] use Initial conditions to find c_1 , c_2 & c_3

$$X(0) = \begin{bmatrix} 1 \\ 2 \\ -2 \end{bmatrix} X$$

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

Thus, we have

$$c_1 = 1$$

$$c_3 = 2$$

$$c_2 - 3c_3 = -2$$

And also,

$$c_2 - 3c_3 = -2$$

$$\Rightarrow c_2 - 3(2) = -2$$

$$\Rightarrow c_2 = 4$$

[7] general solution

Rewrite the given system of differential equations

$$\begin{cases} c_1 = 1 & [1] \\ c_2 = 4 & [2] \\ c_3 = 2 & [3] \end{cases}$$

Substitute c_1 , c_2 & c_3 into general solution

$$\Rightarrow X(t) = \begin{pmatrix} e^{2t} \\ 2e^t \\ 4e^{2t} - 6e^t \end{pmatrix}$$

[Question 5]

[Question 6]

Solve the system:

$$\dot{X} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 2 & 1 & -2 \end{bmatrix} X, \quad X(0) = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

Why is there a unique solution to the above system?

[1] find *eigenvalues*

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

$$\Rightarrow \det A = \begin{vmatrix} -\lambda & 1 & 0 \\ 0 & -\lambda & 0 \\ 2 & 1 & -2-\lambda \end{vmatrix}$$

thus

$$(-\lambda) \begin{bmatrix} -\lambda & 1 \\ 1 & -2-\lambda \end{bmatrix}$$

$$\Rightarrow (-\lambda)(-2-\lambda) - 1 = 0$$

$$\Rightarrow (-\lambda)(\lambda^2 + 2\lambda - 1) = 0$$

$$\Rightarrow \lambda^2 + 2\lambda - 1 = 0$$

$$\Rightarrow \lambda = \frac{-2+\sqrt{4+4}}{2} \quad \text{or} \quad \lambda = \frac{-2-\sqrt{4+4}}{2}$$

$$\Rightarrow \lambda = \frac{-2+\sqrt{8}}{2} \quad \text{or} \quad \lambda = \frac{-2-\sqrt{8}}{2}$$

$$\Rightarrow \lambda = \frac{-2+2\sqrt{2}}{2} \quad \text{or} \quad \lambda = \frac{-2+2\sqrt{2}}{2}$$

$$\Rightarrow \lambda = -1 + \sqrt{2} \quad \text{or} \quad \lambda = -1 - \sqrt{2}$$

[3] find *eigenvectors*

[Question 7]