

1. We are going to need an eigenvector to go with  $\lambda = -3$ . To get it, we look for a basis of the null  $(\mathbf{A} + 3\mathbf{I})$ :

$$\mathbf{A} + 3\mathbf{I} = \begin{bmatrix} -10 & 2 & 14 \\ -4 & 6 & 3 \\ -10 & 2 & 14 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -3/2 \\ 0 & 1 & -1/2 \\ 0 & 0 & 0 \end{bmatrix}.$$

From this, we glean that there is one basis eigenvector,  $\mathbf{v} = \langle v_1, v_2, v_3 \rangle$ ,  $v_3$  can be taken as *free*, and we must have  $v_1 = (3/2)v_3$ ,  $v_2 = (1/2)v_3$ ;  $\mathbf{v} = \langle 3, 1, 2 \rangle$  is such a (basis) eigenvector, and the solution this eigenpair generates is  $e^{-3t}\mathbf{v}$ .

To get the solutions arising from the nonreal eigenpairs, we must identify

$$\alpha = 2, \quad \beta = 1, \quad \mathbf{u} = \langle 2, 1, 2 \rangle, \quad \text{and} \quad \mathbf{w} = \langle 0, 1, 0 \rangle.$$

The corresponding solutions are

$$e^{2t} \left( \cos t \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix} - \sin t \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right) = \begin{bmatrix} 2e^{2t} \cos t \\ e^{2t}(\cos t - \sin t) \\ 2e^{2t} \cos t \end{bmatrix} \quad \text{and} \quad e^{2t} \left( \sin t \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix} + \cos t \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right) = \begin{bmatrix} 2e^{2t} \sin t \\ e^{2t}(\cos t + \sin t) \\ 2e^{2t} \sin t \end{bmatrix}.$$

Using our three solutions to build the fundamental matrix, we have general solution

$$\mathbf{x}(t) = \begin{bmatrix} 3e^{-3t} & 2e^{2t} \cos t & 2e^{2t} \sin t \\ e^{-3t} & e^{2t}(\cos t - \sin t) & e^{2t}(\cos t + \sin t) \\ 2e^{-3t} & 2e^{2t} \cos t & 2e^{2t} \sin t \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \mathbf{\Phi}(t)\mathbf{c}.$$

Now, we seek to satisfy the IC:

$$\begin{bmatrix} 8 \\ 5 \\ 4 \end{bmatrix} = \mathbf{x}(0) = \mathbf{\Phi}(0)\mathbf{c} = \begin{bmatrix} 3 & 2 & 0 \\ 1 & 1 & 1 \\ 2 & 2 & 0 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} \Rightarrow \begin{bmatrix} 3 & 2 & 0 & 8 \\ 1 & 1 & 1 & 5 \\ 2 & 2 & 0 & 4 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 4 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & 3 \end{bmatrix},$$

giving us that  $c_1 = 4$ ,  $c_2 = -2$ ,  $c_3 = 3$ . Our solution, then, is

$$\mathbf{x}(t) = \mathbf{\Phi}(t) \begin{bmatrix} 4 \\ -2 \\ 3 \end{bmatrix} = \begin{bmatrix} 12e^{-3t} - 4e^{2t} \cos t + 6e^{2t} \sin t \\ 4e^{-3t} + e^{2t} \cos t + 5e^{2t} \sin t \\ 8e^{-3t} - 4e^{2t} \cos t + 6e^{2t} \sin t \end{bmatrix}$$

2. (a) The eigenvalues are found by solving

$$0 = \begin{vmatrix} -3-\lambda & 1 \\ -1 & -1-\lambda \end{vmatrix} = (-3-\lambda)(-1-\lambda) + 1 = \lambda^2 + 4\lambda + 4 = (\lambda + 2)^2,$$

showing  $\lambda = -2$  to have algebraic multiplicity 2. Solving for null  $(\mathbf{A} + 2\mathbf{I})$

$$\left[ \begin{array}{cc|c} -1 & 1 & 0 \\ -1 & 1 & 0 \end{array} \right] \text{ which has RREF } \left[ \begin{array}{cc|c} 1 & -1 & 0 \\ 0 & 0 & 0 \end{array} \right].$$

Since there is just one free column, the geometric multiplicity is 1, and  $\lambda = -2$  is degenerate; a basis vector of its eigenspace is  $\mathbf{v} = \langle 1, 1 \rangle$ . So, along with  $e^{-2t}\mathbf{v}$ , we seek a second solution of the form  $e^{-2t}(\mathbf{w} + t\mathbf{v})$ , where  $\mathbf{w}$  solves  $(\mathbf{A} + 2\mathbf{I})\mathbf{w} = \mathbf{v}$ :

$$\left[ \begin{array}{cc|c} -1 & 1 & 1 \\ -1 & 1 & 1 \end{array} \right] \text{ which has RREF } \left[ \begin{array}{cc|c} 1 & -1 & -1 \\ 0 & 0 & 0 \end{array} \right].$$

We can use any vector  $\mathbf{w} = \langle w_1, w_2 \rangle$  for which  $w_1 - w_2 = -1$ ;  $\mathbf{w} = \langle 0, 1 \rangle$  is such a vector. Thus, a fundamental matrix is

$$\Phi(t) = \begin{bmatrix} e^{-2t} & te^{-2t} \\ e^{-2t} & (1+t)e^{-2t} \end{bmatrix}.$$

- (b) Since the eigenvalues are real and both positive, the equilibrium at the origin is an **unstable node**.

3. (a) This problem is separable. We have

$$\begin{aligned} \frac{dy}{dt} &= 2ty^2 &\Rightarrow \int -y^{-2} dy &= - \int 2t dt \\ &&\Rightarrow y^{-1} &= C - t^2 \\ &&\Rightarrow y(t) &= \frac{1}{C - t^2} \quad (\text{general solution}) \end{aligned}$$

- (b) The problem is linear and nonhomogeneous, with  $a(t) = 2t$ , and  $f(t) = 12t^3e^{t^2}$ . The homogeneous solution is  $C\varphi(t)$ , where  $\varphi(t) = e^{\int 2t dt} = e^{t^2}$ . the variation of parameters formula gives

$$y_p(t) = e^{t^2} \int \frac{12t^3 e^{t^2}}{e^{t^2}} dt = e^{t^2} (3t^4).$$

So, the general solution is  $y(t) = y_h(t) + y_p(t) = ce^{t^2} + 3t^4e^{t^2}$ .

4. Whether you do this by Cramer's Rule or actually inverting the matrix, you will need

$$|\Phi(t)| = e^{4t} \cdot (1 + 2t) - 2te^{4t} = e^{4t}.$$

Inverting  $\Phi(t)$ , we have

$$\begin{aligned} \Phi(t)^{-1}\mathbf{f}(t) &= \frac{1}{e^{4t}} \begin{bmatrix} (1+2t)e^{2t} & -te^{2t} \\ -2e^{2t} & e^{2t} \end{bmatrix} \begin{bmatrix} 2t \\ e^{-t} \end{bmatrix} = \begin{bmatrix} (1+2t)e^{-2t} & -te^{-2t} \\ -2e^{-2t} & e^{-2t} \end{bmatrix} \begin{bmatrix} 2t \\ e^{-t} \end{bmatrix} \\ &= 2t \begin{bmatrix} (1+2t)e^{-2t} \\ -2e^{-2t} \end{bmatrix} + e^{-t} \begin{bmatrix} -te^{-2t} \\ e^{-2t} \end{bmatrix} = \begin{bmatrix} 2t(1+2t)e^{-2t} - te^{-3t} \\ -4te^{-2t} + e^{-3t} \end{bmatrix} \end{aligned}$$

5. Salt flows in at a rate

$$(\text{concentration}) \cdot (\text{flow rate}) = (15)(30).$$

Whatever amount of salt  $y(t)$  is in the tank at time  $t$ , the outflow takes the same form as product of concentration and flow rate, but with concentration  $y/300$ . Taken together, our initial value problem is

$$\frac{dy}{dt} = (15)(30) - \left(\frac{y}{300}\right)(30) = 450 - \frac{1}{10}y, \quad y(0) = 8500.$$

6. (a) The DE is in normal form  $y' = g(x, y)$ , with  $g(x, y) = x + x\sqrt{y} + y$ . This  $g(x, y)$ , as well as its partial  $\partial g/\partial y = \frac{x}{2\sqrt{y}} + 2y$ , are continuous throughout the open region in the  $xy$ -plane where  $y > 0$ . In fact, we can take that entire right half-plane  $\{(x, y) \mid y > 0\}$  as our open rectangle enclosing  $(x_0, y_0) = (2, 1)$  in which  $g, \partial g/\partial y$  are continuous. Thus, the IVP has a unique solution.
- (b) We have  $x_0 = 2, y_0 = 1, g(x, y) = x + x\sqrt{y} + y$  (as in part (a)). Since  $h = 0.25$ , it requires 4 steps/iterations to reach  $x = 3$ .

$y_1 = y_0 + hg(x_0, y_0) = 1 + (0.25)(2 + 2\sqrt{1} + 1) = 2.25$	$x_1 = x_0 + h = 2.25$
$y_2 = y_1 + hg(x_1, y_1) = 2.25 + (0.25)(2.25 + 2.25\sqrt{2.25} + 2.25) = 4.2188$	$x_2 = x_1 + h = 2.5$
$y_3 = y_2 + hg(x_2, y_2) = 4.2188 + (0.25)[2.5 + 2.5\sqrt{4.2188} + 4.2188] = 7.1822$	$x_3 = x_2 + h = 2.75$
$y_4 = y_3 + hg(x_3, y_3) = 7.1822 + (0.25)[2.75 + 2.75\sqrt{7.1822} + 7.1822] = 11.5077$	$x_4 = x_3 + h = 3.0$

So,  $y(3) \approx 11.508$ .