

1. One **unsatisfactory** answer is

$$\mathbf{x}(t) = \begin{bmatrix} 1 & 4i & -4i \\ -1 & -3-i & -3+i \\ 2 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ -3/2 - i/2 \\ -3/2 + i/2 \end{bmatrix},$$

due to the references to  $i = \sqrt{-1}$ .

Better if you identify  $\alpha + \beta i = -2 + 3i$  (so  $\alpha = -2$ ,  $\beta = 3$ ) and  $\mathbf{u} + i\mathbf{w} = \langle -4i, -3 + i, 1 \rangle$  (so that  $\mathbf{u} = \langle 0, -3, 1 \rangle$  and  $\mathbf{w} = \langle -4, 1, 0 \rangle$ ), and then replace the last two columns of the matrix above with  $e^{\alpha t}[\cos(\beta t)\mathbf{u} - \sin(\beta t)\mathbf{w}]$  and  $e^{\alpha t}[\sin(\beta t)\mathbf{u} + \cos(\beta t)\mathbf{w}]$ . You get

$$\Phi(t) = \begin{bmatrix} e^{-t} & 4e^{-2t} \sin(3t) & -4e^{-2t} \cos(3t) \\ -e^{-t} & (-3 \cos(3t) - \sin(3t))e^{-2t} & (\cos(3t) - 3 \sin(3t))e^{-2t} \\ 2e^{-t} & e^{-2t} \cos(3t) & e^{-2t} \sin(3t) \end{bmatrix}$$

The vector  $\mathbf{c}$  that makes  $\Phi(0)\mathbf{c} = \langle 5, 7, -1 \rangle$  is  $\mathbf{c} = \langle 1, -3, -1 \rangle$ , so the solution is

$$\mathbf{x}(t) = \begin{bmatrix} e^{-t} & 4e^{-2t} \sin(3t) & -4e^{-2t} \cos(3t) \\ -e^{-t} & (-3 \cos(3t) - \sin(3t))e^{-2t} & (\cos(3t) - 3 \sin(3t))e^{-2t} \\ 2e^{-t} & e^{-2t} \cos(3t) & e^{-2t} \sin(3t) \end{bmatrix} \begin{bmatrix} 1 \\ -3 \\ -1 \end{bmatrix}.$$

2. There is no inflow of salt, just outflow. The rate at which salt leaves at any moment is the product of the concentration and the volume flow rate.

$$\frac{dy}{dt} = -(20) \frac{y}{250} = -\frac{2}{25}y, \quad y(0) = 8000.$$

3. (a) The eigenvalues are found by solving

$$0 = \begin{vmatrix} 7-\lambda & 16 \\ -1 & -1-\lambda \end{vmatrix} = (7-\lambda)(-1-\lambda) + 16 = \lambda^2 - 6\lambda + 9 = (\lambda - 3)^2,$$

showing  $\lambda = 3$  to have algebraic multiplicity 2. Solving for null  $(\mathbf{A} - 3\mathbf{I})$

$$\left[ \begin{array}{cc|c} 4 & 16 & 0 \\ -1 & -4 & 0 \end{array} \right] \text{ which has RREF } \left[ \begin{array}{cc|c} 1 & 4 & 0 \\ 0 & 0 & 0 \end{array} \right].$$

Since there is just one free column, the geometric multiplicity is 1, and  $\lambda = 3$  is degenerate; a basis vector of its eigenspace is  $\mathbf{v} = \langle 4, -1 \rangle$ . So, along with  $e^{3t}\mathbf{v}$ , we seek a second solution of the form  $e^{3t}(\mathbf{w} + t\mathbf{v})$ , where  $\mathbf{w}$  solves  $(\mathbf{A} - 3\mathbf{I})\mathbf{w} = \mathbf{v}$ :

$$\left[ \begin{array}{cc|c} 4 & 16 & 4 \\ -1 & -4 & -1 \end{array} \right] \text{ which has RREF } \left[ \begin{array}{cc|c} 1 & 4 & 1 \\ 0 & 0 & 0 \end{array} \right].$$

We can use any vector  $\mathbf{w} = \langle w_1, w_2 \rangle$  for which  $w_1 + 4w_2 = 1$ ;  $\mathbf{w} = \langle 1, 0 \rangle$  is such a vector. Thus, a fundamental matrix is

$$\Phi(t) = \begin{bmatrix} 4e^{3t} & (1 + 4t)e^{3t} \\ -e^{3t} & -te^{3t} \end{bmatrix}.$$

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

(c) With the original  $\Phi(t)$ , we have

$$\begin{aligned}\Phi^{-1}(t)\mathbf{f}(t) &= \frac{1}{-4te^{6t} + (1+4t)e^{6t}} \begin{bmatrix} -te^{3t} & -(1+4t)e^{3t} \\ e^{3t} & 4e^{3t} \end{bmatrix} \begin{bmatrix} 2t \\ e^{-t} \end{bmatrix} \\ &= \frac{1}{e^{6t}} \left( 2t \begin{bmatrix} -te^{3t} \\ e^{3t} \end{bmatrix} + e^{-t} \begin{bmatrix} -(1+4t)e^{3t} \\ 4e^{3t} \end{bmatrix} \right) \\ &= \begin{bmatrix} -2t^2e^{-3t} - (1+4t)e^{-4t} \\ 2te^{-3t} + 4e^{-4t} \end{bmatrix}.\end{aligned}$$

Thus,

$$\mathbf{x}_p(t) = \begin{bmatrix} 4e^{3t} & (1+4t)e^{3t} \\ -e^{3t} & -te^{3t} \end{bmatrix} \int \begin{bmatrix} -2t^2e^{-3t} - (1+4t)e^{-4t} \\ 2te^{-3t} + 4e^{-4t} \end{bmatrix} dt.$$

4. (a) Here  $a(t) = 2t$ , so  $\phi(t) = e^{t^2}$ . The general solution, then, is  $y(t) = ce^{t^2}$ .  
 (b) The problem is linear and nonhomogeneous, with complementary homogeneous problem given in part (a). When we solved part (a), we found  $y_h(t)$ . Given  $f(t) = 12t^2e^{3t}$ , the variation of parameters formula gives

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

The general solution is

$$y_h(t) + y_p(t) = ce^{t^2} + e^{t^2} \int 12t^2e^{3t-t^2} dt.$$

5. (a) We have a linear problem  $y' = a(t)y + f(t)$  where the discontinuities of  $a(t)$  are at  $t = -1, 4$ , and the discontinuities of  $f(t)$  are at  $t = -2, 2$ . Thus, the largest open interval containing the initial time  $t = 0$  before we run into a discontinuity of  $a$  or  $f$  is  $-1 < t < 2$ , or  $(-1, 2)$ .  
 (b) The differential equation is first-order and already in normal form  $y' = g(t, y)$ , where

$$g(t, y) = \frac{t^3}{t^2 - 3t - 4}y + \frac{1}{t^2 - 4}.$$

Euler's Method with this initial time  $t_0 = 0$  and stepsize  $h = 0.5$  produces approximations to  $y(t)$  at  $t_1 = 0.5$ ,  $t_2 = 1.0$  and  $t_3 = 1.5$ . These approximate values are

$$\begin{aligned}y_1 &= 2 + (0.5)g(0, 2) = 2 + (0.5)(-0.25) = 1.875 \\ y_2 &= 1.875 + (0.5)g(0.5, 1.875) \doteq 1.875 + (0.5)(-0.311310) \doteq 1.719345 \\ y_3 &\doteq 1.719345 + (0.5)g(1.0, 1.719345) \doteq 1.719345 + (0.5)(-0.619891) \doteq 1.409400.\end{aligned}$$