

1. We are going to need an eigenvector to go with  $\lambda = 2$ . To get it, we look for a basis of the null  $(\mathbf{A} - 2\mathbf{I})$ :

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

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  $e^{2t}\mathbf{v}$ . To get the solutions arising from the nonreal eigenpairs, we must identify

$$\alpha = -1, \quad \beta = 3, \quad \mathbf{u} = \langle 2, 1, 2 \rangle, \quad \text{and} \quad \mathbf{w} = \langle 0, -1, 0 \rangle.$$

The corresponding solutions are

$$e^{-t} \left( \cos(3t) \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix} - \sin(3t) \begin{bmatrix} 0 \\ -1 \\ 0 \end{bmatrix} \right) = \begin{bmatrix} 2e^{-t} \cos(3t) \\ e^{-t} [\cos(3t) + \sin(3t)] \\ 2e^{-t} \cos(3t) \end{bmatrix} \quad \text{and} \quad e^{-t} \left( \sin(3t) \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix} + \cos(3t) \begin{bmatrix} 0 \\ -1 \\ 0 \end{bmatrix} \right) = \begin{bmatrix} 2e^{-t} \sin(3t) \\ e^{-t} [\sin(3t) - \cos(3t)] \\ 2e^{-t} \sin(3t) \end{bmatrix}.$$

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

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

Now, we seek to satisfy the IC:

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

giving us that  $c_1 = 2$ ,  $c_2 = -1$ ,  $c_3 = 5$ . Our solution, then, is

$$\mathbf{x}(t) = \mathbf{\Phi}(t) \begin{bmatrix} 2 \\ -1 \\ 5 \end{bmatrix} = \begin{bmatrix} 6e^{2t} - 2e^{-t} \cos(3t) + 10e^{-t} \sin(3t) \\ 2e^{2t} - 6e^{-t} \cos(3t) + 4e^{-t} \sin(3t) \\ 4e^{2t} - 2e^{-t} \cos(3t) + 10e^{-t} \sin(3t) \end{bmatrix}$$

2. (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**.

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

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

Inverting  $\Phi(t)$ , we have

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

5. Salt flows in at a rate

$$(\text{concentration}) \cdot (\text{flow rate}) = (18)(22).$$

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  $y/200$ . Taken together, our initial value problem is

$$\frac{dy}{dt} = (18)(22) - \left(\frac{y}{200}\right)(22) = 396 - \frac{11}{100}y, \quad y(0) = 6000.$$

6. (a) The DE is in normal form  $y' = g(x, y)$ , with  $g(x, y) = x^2 - xy + y^2$ . This  $g(x, y)$ , as well as its partial  $\partial g / \partial y = -x + 2y$ , are continuous throughout the  $xy$ -plane. In fact, we can take that entire plane as our open rectangle enclosing  $(x_0, y_0) = (1, 1)$  in which  $g, \partial g / \partial y$  are continuous. Thus, the IVP has a unique solution.
- (b) We have  $x_0 = 1, y_0 = 1, g(x, y) = x^2 - xy + y^2$  (as in part (a)). Since  $h = 0.5$ , it requires 4 steps/iterations to reach  $x = 3$ .

$y_1 = y_0 + hg(x_0, y_0) = 1 + (0.5)(1^2 - 1^2 + 1^2) = 1.5$	$x_1 = x_0 + h = 1.5$
$y_2 = y_1 + hg(x_1, y_1) = 1.5 + (0.5)(1.5^2 - 1.5^2 + 1.5^2) = 2.625$	$x_2 = x_1 + h = 2.0$
$y_3 = y_2 + hg(x_2, y_2) = 2.625 + (0.5)[2^2 - (2)(2.625) + 2.625^2] = 5.4453$	$x_3 = x_2 + h = 2.5$
$y_4 = y_3 + hg(x_3, y_3) = 5.4453 + (0.5)[2.5^2 - (2.5)(5.4453) + 5.4453^2] = 16.589$	$x_4 = x_3 + h = 3.0$

So,  $y(3) \approx 16.589$ .