Quiz 8 problem bank

- 1. Given that $\mathbf{x}' = A\mathbf{x}$ has the general form for solution $\mathbf{x} = c_1 e^{3t} \begin{pmatrix} 4 \\ 3 \end{pmatrix} + c_2 e^{-2t} \begin{pmatrix} 3 \\ 1 \end{pmatrix}$, then find the matrix A.
- 2. Use a fundamental matrix approach to solve $\mathbf{x}' = \begin{pmatrix} 2 & -1 \\ -4 & 2 \end{pmatrix} \mathbf{x} \text{ with } \mathbf{x}(0) = \begin{pmatrix} -7 \\ 6 \end{pmatrix}.$
- 3. Find e^{At} for $A = \begin{pmatrix} -2 & 20 \\ -1 & 7 \end{pmatrix}$.
- 4. Find e^{At} for $A = \begin{pmatrix} 1 & 1 \\ -2 & 3 \end{pmatrix}$.
- 5. Find e^{At} for $A = \begin{pmatrix} 7 & -2 \\ 8 & -1 \end{pmatrix}$.
- 6. Find \mathbf{x}_p for $\mathbf{x}' = \begin{pmatrix} 3 & 2 \\ 5 & 4 \end{pmatrix} \mathbf{x} + \begin{pmatrix} t-2 \\ t+2 \end{pmatrix}$.
- 7. Verify that $e^{t} \begin{pmatrix} 3t^{2} + t \\ -6t^{2} + t \end{pmatrix}$ is a solution to $\mathbf{x}' = \begin{pmatrix} 5 & 2 \\ -8 & -3 \end{pmatrix} \mathbf{x} + e^{\mathsf{t}} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$. Also, give the general
- 8. Find the general form for $\mathbf{x}' = \begin{pmatrix} 2 & -1 \\ 5 & -4 \end{pmatrix} \mathbf{x} + \begin{pmatrix} 8e^{4t} \\ e^{4t} \end{pmatrix}$.
- 9. Find \mathbf{x}_p for $\mathbf{x}'=\begin{pmatrix}3&-2\\2&-1\end{pmatrix}\mathbf{x}+\begin{pmatrix}0\\15\sqrt{t}e^t\end{pmatrix}$. (Hint: the eigenvalues are 1.

The quiz will consist of two randomly chosen problems (with possibly small variations; so make sure to learn processes and not just memorize answers).

Key ideas and processes

- Given a full set of solutions x_1, \ldots, x_n to a homogeneous differential equation we form a fundamental matrix $\Phi(t) = (x_1 \cdots x_n)$.
 - Give $\mathbf{x}' = A\mathbf{x}$ and initial conditions $\mathbf{x}(0)$, then the solution is given by $\mathbf{x} = \Phi(t)(\Phi(0))^{-1}\mathbf{x}(0)$
- Given a matrix A we can compute e^{At} in two ways:
 - 1. By $\Phi(t)(\Phi(0))^{-1}$ where the columns of $\Phi(t)$ come from the solutions to x' = Ax.
 - 2. By $e^{At} = I + tA + \frac{1}{2!}t^2A^2 + \cdots$. This is the best option when all eigenvalues are the same. In particular if the eigenvalues of a 2×2 matrix A are λ , λ , then $e^{At} = e^{\lambda t} (I + t(A - \lambda I))$
- We have $(e^{At})^{-1} = e^{-At}$ and $\frac{d}{dt}(e^{At}) = Ae^{At}$.

• "Method of undetermined coefficients" For $\mathbf{x}' = A\mathbf{x} + \mathbf{f}(t)$ if parts making up f(t) are what comes out of constant coefficient ODE, then we work the same procedure as with normal undetermined coefficients with two small changes: (1) instead of undetermined coefficients we use undetermined vectors; (2) we still need to initially bump but now take powers all the way down (we might not always use the bump).

Once we have the "form" for x_p we plug it into both sides of the equation and then solve for what the vectors need to be in order for it to be a solution.

• "Variation of parameters" For $\mathbf{x}' = A\mathbf{x} + \mathbf{f}(t)$ we run this much like a first-order linear equation and get

$$\mathbf{x} = e^{\mathbf{A}\mathbf{t}} \int e^{-\mathbf{A}\mathbf{t}} \mathbf{f}(\mathbf{t}) \, \mathrm{d}\mathbf{t}$$

Recall we integrate vectors entrywise. If we choose constants to be zero, this finds x_p ; if we choose constants to be arbitrary this finds general form.

Comments and (partial) answers on problems

- 1. (find e^{At} , take derivative at t = 0) $A = \begin{pmatrix} -6 & 12 \\ -3 & 7 \end{pmatrix}$
- 2. $\mathbf{x} = \begin{pmatrix} -2 5e^{4t} \\ -4 + 10e^{4t} \end{pmatrix}$
- 3. $e^{At} = \begin{pmatrix} 5e^{2t} 4e^{3t} & -20e^{2t} + 20e^{3t} \\ e^{2t} e^{3t} & -4e^{2t} + 5e^{3t} \end{pmatrix}$
- $4. \ e^{At} = e^{2t} \begin{pmatrix} \cos(t) \sin(t) & \sin(t) \\ -2\sin(t) & \cos(t) + \sin(t) \end{pmatrix}$
- 5. $e^{At} = e^{3t} \begin{pmatrix} 1+4t & -2t \\ 8t & 1-4t \end{pmatrix}$
- 6. $\mathbf{x}_{p} = \begin{pmatrix} -t + 3 \\ t 4 \end{pmatrix}$

7. (verification by plugging in);
$$\mathbf{x} = e^t \begin{pmatrix} 3t^2 + t \\ -6t^2 + t \end{pmatrix} + c_1 e^t \begin{pmatrix} 1 + 4t \\ -8t \end{pmatrix} + c_2 e^t \begin{pmatrix} 2t \\ 1 - 4t \end{pmatrix}$$

8.
$$\mathbf{x} = e^{4t} \begin{pmatrix} 3 \\ 2 \end{pmatrix} + c_1 e^t \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 e^{-3t} \begin{pmatrix} 1 \\ 5 \end{pmatrix}$$

9.
$$\mathbf{x}_p = e^t \begin{pmatrix} -8t^{5/2} \\ 10t^{3/2} - 8t^{5/2} \end{pmatrix}$$

10.
$$\mathbf{x}_{p} = \begin{pmatrix} \cos(t) \ln |\cos(t)| + t \sin(t) \\ \sin(t) \ln |\sec(t)| + t \cos(t) \end{pmatrix}$$

1. Given that
$$x' = Ax$$
 has the general form for solution $x = c_1 e_3^{31} \begin{pmatrix} 4 \\ 3 \\ + c_2 e_{-21} \begin{pmatrix} 3 \\ 1 \\ 3 \end{pmatrix}$, then find the matrix A.

$$e^{AE} = \Phi \left\{ \begin{array}{c} \Phi(0) \\ \Phi(0) \end{array} \right\}$$

$$\Phi \left\{ \begin{array}{c} \Phi(0) \\ \Phi(0) \end{array} \right\} = \begin{pmatrix} 1 \\ 2^{4} \\ 3^{2} \end{array} = \begin{pmatrix} 2^{4} \\ 3 \\ 3 \end{pmatrix} = \begin{pmatrix} 1 \\ 4 \\ 3 \end{pmatrix} = \begin{pmatrix} 1 \\ 4 \\ 4 \end{pmatrix} =$$

$$A = \frac{1}{3} \left(\frac{9e^{34} 6e^{-24}}{946} - \frac{12418}{-36-24} \right) = \frac{1}{30} \left(\frac{30}{50} - \frac{60}{50} \right)$$

$$A = \frac{1}{3} \left(\frac{946}{946} - \frac{127-8}{50} \right) = \frac{1}{5} \left(\frac{30}{50} - \frac{60}{50} \right)$$

$$\begin{bmatrix} A - \\ A \end{bmatrix}$$

$$\begin{bmatrix} 3 \\ 7 \end{bmatrix}$$

extract data

plus in 8 ture

derivethus

2. Use a fundamental matrix approach to solve

$$\mathbf{x}' = \begin{pmatrix} 2 & -1 \\ -4 & 2 \end{pmatrix} \mathbf{x} \text{ with } \mathbf{x}(0) = \begin{pmatrix} -7 \\ 6 \end{pmatrix}.$$

$$|A-\lambda I| = \begin{vmatrix} 2-\lambda & -1 \\ -4 & 2-\lambda \end{vmatrix} = (2-\lambda)(2-\lambda) - (4)$$

 $y-y_1+\lambda^2-y=0, \lambda^2-y_1=0$ $\lambda^2-(0,y)$

$$(a) / = 9$$

$$A - \lambda I$$

$$\left(2 - 1\right) \left(\frac{1}{2}\right) = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{array}{ccc}
A - \lambda I \\
\begin{pmatrix} 2 & -1 \\ -4 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\
\begin{pmatrix} -2 & -1 \\ -4 & -2 \end{pmatrix} \begin{pmatrix} -1 \\ 2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$X = L_1 e^{\delta t} \left(\frac{1}{2} \right)$$

$$X = C_1 e^{6t} \left(\frac{1}{2}\right) + C_2 e^{4t} \left(\frac{-1}{2}\right)$$

$$O(E) = \begin{pmatrix} 1 & -e^{4E} \\ 2 & 2e^{4E} \end{pmatrix}$$

$$\phi(t) = \begin{pmatrix} 1 & -e^{4t} \\ 2 & 2e^{4t} \end{pmatrix} \phi(0) = \begin{pmatrix} 1 & -1 \\ 2 & 2 \end{pmatrix} \left[\phi(0)\right]^{-\frac{1}{2}} \frac{1}{2-(-2)} \begin{pmatrix} 2 \\ -2 \end{pmatrix}\right]$$

$$X = \begin{pmatrix} 1 & -e^{4t} \\ 2 & 2e^{4t} \end{pmatrix} + \begin{pmatrix} 2 \\ -2 \end{pmatrix} \begin{pmatrix} -7 \\ 6 \end{pmatrix}$$

$$= \frac{1}{4} \left(\frac{1 - e^{4t}}{2 \cdot 2e^{4t}} \right) \left(\frac{-14 + 6}{14 + 6} \right) = \frac{-8}{20} \cdot \frac{1}{4} \left(\frac{1 - e^{4t}}{2 \cdot 2e^{4t}} \right)$$

$$=\frac{1}{4}\left(\frac{-8-20e^{46}}{-16+40e^{46}}\right)=\frac{1}{-4}\left(\frac{-2}{-4}-\frac{-5e^{46}}{10e^{46}}\right)$$

3. Find
$$e^{At}$$
 for $A = \begin{pmatrix} -2 & 20 \\ -1 & 7 \end{pmatrix}$.

$$\begin{vmatrix} -2 - \lambda & 20 \\ -1 & 7 - \lambda \end{vmatrix} = (7 - \lambda)(-2 - \lambda) - (-20) = -14 - 5\lambda + \lambda^{2} + 20 = \lambda^{2} \cdot 5\lambda + 6 = 6$$

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

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

$$(-5 20)(4) = (0)$$

$$X = A_{1}e^{2t}(5) + B_{1}e^{3t}(4)$$

$$(4) = \begin{pmatrix} 4e^{2t} & 5e^{2t} \\ e^{2t} & e^{2t} \end{pmatrix}$$

$$(4) = \begin{pmatrix} 4e^{2t} & 5e^{2t} \\ e^{2t} & e^{2t} \end{pmatrix}$$

$$e^{A\xi} = \begin{pmatrix} 4e^{2\xi} & 5e^{2\xi} \\ e^{3\xi} & e^{2\xi} \end{pmatrix} \begin{pmatrix} -15 \\ 1-4 \end{pmatrix} =$$

$$e^{A\xi} = \begin{pmatrix} 4e^{3\xi} & 5e^{2\xi} \\ -1 & 5 \end{pmatrix} - 4e^{3\xi} + 5e^{2\xi} & 20e^{3\xi} - 20e^{2\xi} \\ -2e^{3\xi} + 2e^{2\xi} & 5e^{3\xi} - 4e^{2\xi} \end{pmatrix}$$

4. Find
$$e^{At}$$
 for $A = \begin{pmatrix} 1 & 1 \\ -2 & 3 \end{pmatrix}$.

$$\begin{vmatrix} 1-\lambda & 1 \\ -2 & 3-\lambda \end{vmatrix} = \begin{pmatrix} 3-\lambda & (1-\lambda) - (-2) = 3-4\lambda + \lambda^{2} + 2 = \lambda^{2} - 4\lambda + 5 = 0 \\ \lambda = 2 + i & 2 + i =$$

5. Find
$$e^{At}$$
 for $A = \begin{pmatrix} 7 & -2 \\ 8 & -1 \end{pmatrix}$.

$$\begin{vmatrix}
7-\lambda & -2 \\
8 & -(-1) = (-1)(7-\lambda) - (-16) \\
= -7-6\lambda + \lambda^2 + 16 = \lambda^2 - 6\lambda + 9 = 0
\end{vmatrix}$$

$$e^{At} = e^{\lambda t} \left\{ I + (A-\lambda I) t \right\}$$

$$e^{At} = e^{\lambda t} \left\{ I + (A - \lambda I) t \right\}$$

$$= e^{3t} \left(0 \right) + \left(4 - 2 \right) t$$

$$= e^{3t} \left(0 \right) + \left(4 - 2 \right) t$$

$$e^{At} = e^{3t} \begin{cases} 1+4t & -2t \\ 8t & 1-4t \end{cases}$$

6. Find
$$x_{p}$$
 for $x' = \begin{pmatrix} 3 & 2 \\ 5 & 4 \end{pmatrix} x + \begin{pmatrix} t - 2 \\ t + 2 \end{pmatrix}$.

$$x = t \begin{pmatrix} 4 \\ b \end{pmatrix} + \begin{pmatrix} 6 \\ d \end{pmatrix} +$$

7. Verify that
$$e^{t} \begin{pmatrix} 3t^{2} + t \\ -6t^{2} + t \end{pmatrix}$$
 is a solution to
$$x' = \begin{pmatrix} 5 & 2 \\ -8 & -3 \end{pmatrix} x + e^{t} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$
. Also, give the general form for solutions.
$$HS: \quad \chi' = e^{t} \begin{pmatrix} -6t^{2} + t \\ -6t^{2} + t \end{pmatrix} + e^{t} \begin{pmatrix} -6t^{2} + t \\ -12t + t \end{pmatrix} = e^{t} \begin{pmatrix} 3t^{2} + 7t + t \\ -6t^{2} - 1/t + t \end{pmatrix}$$

PHS:
$$(3e^{2}+6)$$
 + $(3e^{2}+6)$ + $(3e^{2}+5e^{2}+2e^{2}$

$$X_{c} = e^{At} = e^{At} \left[I + (A - \lambda I)t \right]$$

$$e^{At} = e^{t} \left[\begin{pmatrix} 16 \\ 01 \end{pmatrix} + \begin{pmatrix} 92 \\ 8-9 \end{pmatrix} t \right]$$

$$e^{At} = e^{t} \left[\begin{pmatrix} 1+9t \\ -8t \end{pmatrix} + \begin{pmatrix} 1-9t \\ 1-9t \end{pmatrix} \right]$$

$$X_{c} = A_{c}e^{\frac{t}{2}} \left(\frac{1+4e}{-8t} \right) + B_{c}e^{\frac{t}{2}} \left(\frac{2e}{1-4e} \right) + e^{\frac{t}{2}} \left(\frac{3e^{2}+t}{-6t^{2}+e} \right)$$

$$X = A_{c}e^{\frac{t}{2}} \left(\frac{1+4e}{-8t} \right) + B_{c}e^{\frac{t}{2}} \left(\frac{2e}{1-4e} \right) + e^{\frac{t}{2}} \left(\frac{3e^{2}+t}{-6t^{2}+e} \right)$$

10. Find
$$x_{p}$$
 for $x' = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} x + \begin{pmatrix} 0 \\ \sec(t) \end{pmatrix}$. You may

 $x = e^{At} = \begin{pmatrix} \cos(t) & \sin(t) \\ -\sin(t) & \cos(t) \end{pmatrix}$.

$$x = e^{At} \begin{cases} -At \\ -\sin(t) & \cos(t) \end{cases}$$

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