Introduction to Differential Equations Sample problems # 14

Date Given: July 11, 2022

P1. (a) Find the general solution of the system of equations

$$x' = \begin{bmatrix} 3 & -4 \\ 1 & -1 \end{bmatrix} x$$

(b) Draw a direction field, sketch a few of the trajectories, and describe the behavior of the solutions as $\to \infty$.

Solution:

(a) Find the eigenvalues. The characteristic equation

$$\det(\mathbf{A} - r\mathbf{I}) = \begin{vmatrix} 3 - r & -4 \\ 1 & -1 - r \end{vmatrix} = r^2 - 2r + 1 = 0 \implies r_1 = 1, r_2 = 1.$$

Find the eigenvectors. For $r = r_1$,

$$(\boldsymbol{A} - r_1 \boldsymbol{I})\boldsymbol{\xi} = \begin{bmatrix} 2 & -4 \\ 1 & -2 \end{bmatrix} \boldsymbol{\xi} = \boldsymbol{0} \implies \boldsymbol{\xi}_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}.$$

Therefore, one solution is

$$\boldsymbol{x}^{(1)} = \boldsymbol{\xi}_1 e^t$$

For $r = r_2 = r_1$, solving $(\mathbf{A} - r_2 \mathbf{I})\boldsymbol{\xi} = \mathbf{0}$ does not give new eigenvectors. In order to obtain a second linearly independent solution, we assume that $\boldsymbol{x} = \boldsymbol{\xi}_1 t e^t + \boldsymbol{\eta} e^t$, where $\boldsymbol{\eta}$ is a generalized eigenvector. Then $\boldsymbol{\eta}$ must satisfy

$$(\boldsymbol{A} - r_2 \boldsymbol{I})\boldsymbol{\eta} = \boldsymbol{\xi}_1 \quad \Longrightarrow \quad \left[\begin{array}{cc} 2 & -4 \\ 1 & -2 \end{array} \right] \left[\begin{array}{c} \eta_1 \\ \eta_2 \end{array} \right] = \left[\begin{array}{c} 2 \\ 1 \end{array} \right].$$

These equations reduce to $\eta_1 - 2\eta_2 = 1$. Set $\eta_2 = k$, some arbitrary constant. Then $\eta_1 = 1 + 2k$. Therefore, a second solution is

$$\boldsymbol{x}^{(2)} = \left[\begin{array}{c} 2 \\ 1 \end{array} \right] t e^t + \left[\begin{array}{c} 1+2k \\ k \end{array} \right] e^t = \left[\begin{array}{c} 2 \\ 1 \end{array} \right] t e^t + \left[\begin{array}{c} 1 \\ 0 \end{array} \right] e^t + k \left[\begin{array}{c} 2 \\ 1 \end{array} \right] e^t.$$

Since the last term is a multiple of the first solution, it can be dropped. The general solution is

$$\boldsymbol{x}(t) = c_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^t + c_2 \left(\begin{bmatrix} 2 \\ 1 \end{bmatrix} t e^t + \begin{bmatrix} 1 \\ 0 \end{bmatrix} e^t \right).$$

- (b) From the general solution we have $\frac{x_2(t)}{x_1(t)} = \frac{c_1 + c_2 t}{2c_1 + 2c_2 t + c_2}$, so that $\lim_{t \to \infty} \frac{x_2(t)}{x_1(t)} = 1/2$. Thus, all solutions (except the trivial one) diverge to infinity along lines of slop 1/2, which can be seen in the trajectories shown in Figure 1. The direction field and a few trajectories of the system are shown in Figure 1.
- **P2.** (a) Find the general solution of the system of equations

$$m{x}' = \left[egin{array}{cc} 4 & -2 \ 8 & -4 \end{array}
ight] m{x}$$

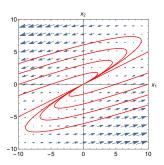


Figure 1: Illustration to problem P1.

(b) Draw a direction field, sketch a few of the trajectories, and describe the behavior of the solutions as $\to \infty$.

Solution:

(a) Find the eigenvalues. The characteristic equation

$$\det(\mathbf{A} - r\mathbf{I}) = \begin{vmatrix} 4 - r & -2 \\ 8 & -4 - r \end{vmatrix} = r^2 = 0 \implies r_1 = 0, r_2 = 0.$$

Find the eigenvectors. For $r = r_1$,

$$(\boldsymbol{A} - r_1 \boldsymbol{I})\boldsymbol{\xi} = \begin{bmatrix} 4 & -2 \\ 8 & -4 \end{bmatrix} \boldsymbol{\xi} = \boldsymbol{0} \implies \boldsymbol{\xi}_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}.$$

Therefore, one solution is

$$\boldsymbol{x}^{(1)} = \boldsymbol{\xi}_1,$$

which is a constant vector.

For $r = r_2 = r_1$, solving $(\mathbf{A} - r_2 \mathbf{I})\boldsymbol{\xi} = \mathbf{0}$ does not give new eigenvectors. In order to obtain a second linearly independent solution, we assume that $\boldsymbol{x} = \boldsymbol{\xi}_1 t + \boldsymbol{\eta}$, where $\boldsymbol{\eta}$ is a generalized eigenvector. Then $\boldsymbol{\eta}$ must satisfy

$$(\boldsymbol{A} - r_2 \boldsymbol{I})\boldsymbol{\eta} = \boldsymbol{\xi}_1 \quad \Longrightarrow \quad \left[\begin{array}{cc} 4 & -2 \\ 8 & -4 \end{array} \right] \left[\begin{array}{c} \eta_1 \\ \eta_2 \end{array} \right] = \left[\begin{array}{c} 1 \\ 2 \end{array} \right].$$

These equations reduce to $2\eta_1 - \eta_2 = 1/2$. Set $\eta_1 = k$, some arbitrary constant. Then $\eta_2 = 2k - 1/2$. Therefore, a second solution is

$$\boldsymbol{x}^{(2)} = \left[\begin{array}{c} 1 \\ 2 \end{array} \right] t + \left[\begin{array}{c} k \\ 2k - 1/2 \end{array} \right] = \left[\begin{array}{c} 1 \\ 2 \end{array} \right] t + \left[\begin{array}{c} 0 \\ -1/2 \end{array} \right] + k \left[\begin{array}{c} 1 \\ 2 \end{array} \right].$$

Since the last term is a multiple of the first solution, it can be dropped. The general solution is

$$m{x}(t) = c_1 \left[egin{array}{c} 1 \ 2 \end{array}
ight] + c_2 \left(\left[egin{array}{c} 1 \ 2 \end{array}
ight] t - \left[egin{array}{c} 0 \ 1/2 \end{array}
ight]
ight).$$

(b) From the general solution we have $x_2(t) = 2c_1 + 2c_2t - c_2/2$ and $x_1(t) = c_1 + c_2t$, so that $x_2(t) = 2x_1(t) - c_2/2$, that is solutions in the phase plane are straight lines. All of the points on the line $x_2 = 2x_1$ are equilibrium points. Solutions starting at all other points become unbounded. The direction field and a few trajectories of the system are shown in Figure 2.

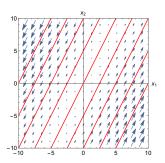


Figure 2: Illustration to problem P2.

P3. (a) Find the general solution of the system of equations

$$m{x}' = \left[egin{array}{ccc} -rac{3}{2} & 1 \ -rac{1}{4} & -rac{1}{2} \end{array}
ight] m{x}$$

(b) Draw a direction field, sketch a few of the trajectories, and describe the behavior of the solutions as $\to \infty$.

Solution:

(a) Find the eigenvalues. The characteristic equation

$$\det(\mathbf{A} - r\mathbf{I}) = \begin{vmatrix} -\frac{3}{2} - r & 1\\ -\frac{1}{4} & -\frac{1}{2} - r \end{vmatrix} = r^2 + 2r + 1 = 0 \implies r_1 = -1, r_2 = -1.$$

Find the eigenvectors. For $r = r_1$,

$$(\boldsymbol{A} - r_1 \boldsymbol{I})\boldsymbol{\xi} = \begin{bmatrix} -\frac{1}{2} & 1 \\ -\frac{1}{4} & \frac{1}{2} \end{bmatrix} \boldsymbol{\xi} = \boldsymbol{0} \implies \boldsymbol{\xi}_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}.$$

Therefore, one solution is

$$\boldsymbol{x}^{(1)} = \boldsymbol{\xi}_1 e^{-t}$$

For $r = r_2 = r_1$, solving $(\mathbf{A} - r_2 \mathbf{I})\boldsymbol{\xi} = \mathbf{0}$ does not give new eigenvectors. In order to obtain a second linearly independent solution, we assume that $\boldsymbol{x} = \boldsymbol{\xi}_1 t e^{-t} + \boldsymbol{\eta} e^{-t}$, where $\boldsymbol{\eta}$ is a generalized eigenvector. Then $\boldsymbol{\eta}$ must satisfy

$$(\boldsymbol{A} - r_2 \boldsymbol{I})\boldsymbol{\eta} = \boldsymbol{\xi}_1 \quad \Longrightarrow \quad \left[\begin{array}{cc} -\frac{1}{2} & 1 \\ -\frac{1}{4} & \frac{1}{2} \end{array} \right] \left[\begin{array}{c} \eta_1 \\ \eta_2 \end{array} \right] = \left[\begin{array}{c} 2 \\ 1 \end{array} \right].$$

These equations reduce to $-\eta_1 + 2\eta_2 = 4$. Set $\eta_1 = 2k$, where k is some arbitrary constant. Then $\eta_2 = 2 + k$. Therefore, a second solution is

$$\boldsymbol{x}^{(2)} = \left[\begin{array}{c} 2 \\ 1 \end{array} \right] t e^{-t} + \left[\begin{array}{c} 2k \\ 2+k \end{array} \right] e^{-t} = \left[\begin{array}{c} 2 \\ 1 \end{array} \right] t e^{-t} + \left[\begin{array}{c} 0 \\ 2 \end{array} \right] e^{-t} + k \left[\begin{array}{c} 2 \\ 1 \end{array} \right] e^{-t}.$$

Since the last term is a multiple of the first solution, it can be dropped. The general solution is

$$\mathbf{x}(t) = c_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{-t} + c_2 \left(\begin{bmatrix} 2 \\ 1 \end{bmatrix} t e^{-t} + \begin{bmatrix} 0 \\ 2 \end{bmatrix} e^{-t} \right).$$

(b) The origin is attracting. From the general solution we have $\frac{x_2(t)}{x_1(t)} = \frac{c_1 + c_2 t + 2c_2}{2c_1 + 2c_2 t}$, so that $\lim_{t \to \infty} \frac{x_2(t)}{x_1(t)} = 1/2$. Thus, all solutions (except the trivial one) approaches the origin tangent to the line $x_2 = x_1/2$, which can be seen in the trajectories shown in Figure 3. The direction field and a few trajectories of the system are shown in Figure 3.

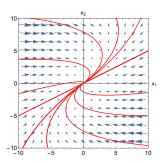


Figure 3: Illustration to problem P3.

P4. Find the general solution of the system of equations

$$oldsymbol{x}' = \left[egin{array}{ccc} 1 & 1 & 1 \\ 2 & 1 & -1 \\ 0 & -1 & 1 \end{array}
ight] oldsymbol{x}$$

.

Solution: Find the eigenvalues. The characteristic equation

$$\det(\mathbf{A} - r\mathbf{I}) = \begin{vmatrix} 1 - r & 1 & 1 \\ 2 & 1 - r & -1 \\ 0 & -1 & 1 - r \end{vmatrix} = -r^3 + 3r^2 - 4 = 0 \implies r_1 = -1, r_2 = r_3 = 2.$$

Find the eigenvectors. For $r = r_1$,

$$(\boldsymbol{A} - r_1 \boldsymbol{I})\boldsymbol{\xi} = \begin{bmatrix} 2 & 1 & 1 \\ 2 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix} \begin{bmatrix} \xi_1 \\ \xi_2 \\ \xi_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}.$$

This system reduces to two equations (because the second equation is a linear combination of the first and third ones):

$$2\xi_1 + \xi_2 + \xi_3 = 0,$$

$$\xi_2 - 2\xi_3 = 0$$

and the corresponding solution vector can be set as

$$\boldsymbol{\xi}_1 = \left[\begin{array}{c} -3\\4\\2 \end{array} \right].$$

Therefore, one solution is

$$\boldsymbol{x}^{(1)} = \boldsymbol{\xi}_1 e^{-t}$$

For $r = r_2 = r_3$,

$$(\boldsymbol{A} - r_2 \boldsymbol{I})\boldsymbol{\xi} = \begin{bmatrix} -1 & 1 & 1 \\ 2 & -1 & -1 \\ 0 & -1 & -1 \end{bmatrix} \begin{bmatrix} \xi_1 \\ \xi_2 \\ \xi_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}.$$

This system reduces to two equations (because the second equation is a linear combination of the first and third ones):

$$\begin{array}{rcl} -\xi_1 + \xi_2 + \xi_3 & = & 0, \\ \xi_2 + \xi_3 & = & 0. \end{array}$$

and the corresponding solution vector can be set as

$$\boldsymbol{\xi}_2 = \left[\begin{array}{c} 0 \\ 1 \\ -1 \end{array} \right].$$

Therefore, the second solution is

$$\boldsymbol{x}^{(2)} = \boldsymbol{\xi}_2 e^{2t}$$

There is no more eigenvectors corresponding to the double eigenvalue, and we have to look for a generalized eigenvector. The third linearly independent solution will have the form

$$x^{(3)} = \xi_2 t e^{2t} + \eta e^{2t}$$

Substituting this into the given system, we find that

$$(\boldsymbol{A} - r_2 \boldsymbol{I})\boldsymbol{\eta} = \boldsymbol{\xi}_2 \quad \Longrightarrow \quad \begin{bmatrix} -1 & 1 & 1 \\ 2 & -1 & -1 \\ 0 & -1 & -1 \end{bmatrix} \begin{bmatrix} \eta_1 \\ \eta_2 \\ \eta_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}.$$

Using row reduction, we find that $\eta_1 = 1$ and $\eta_2 + \eta_3 = 1$. If we choose $\eta_2 = 0$, then

$$oldsymbol{\eta} = \left[egin{array}{c} 1 \\ 0 \\ 1 \end{array}
ight],$$

and thus

$$m{x}^{(3)} = \left[egin{array}{c} 0 \\ 1 \\ -1 \end{array}
ight] te^{2t} + \left[egin{array}{c} 1 \\ 0 \\ 1 \end{array}
ight] e^{2t}.$$

Therefore, the general solution nay be written as

$$m{x}(t) = c_1 egin{bmatrix} -3 \\ 4 \\ 2 \end{bmatrix} e^{-t} + c_2 egin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix} e^{2t} + c_3 \left(egin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix} t e^{2t} + egin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} e^{2t}
ight).$$

P5. Solve the initial value problem

$$\boldsymbol{x}' = \left[\begin{array}{cc} 1 & -4 \\ 4 & -7 \end{array} \right] \boldsymbol{x}, \qquad \boldsymbol{x}(0) = \left[\begin{array}{c} 3 \\ 2 \end{array} \right].$$

Solution: Find the eigenvalues. The characteristic equation

$$\det(\mathbf{A} - r\mathbf{I}) = \begin{vmatrix} 1 - r & -4 \\ 4 & -7 - r \end{vmatrix} = r^2 + 6r + 9 = 0 \implies r_1 = r_2 = -3.$$

Find the eigenvectors. For $r = r_1$,

$$(\boldsymbol{A} - r_1 \boldsymbol{I})\boldsymbol{\xi} = \begin{bmatrix} 4 & -4 \\ 4 & -4 \end{bmatrix} \boldsymbol{\xi} = \boldsymbol{0} \implies \boldsymbol{\xi}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

Therefore, one solution is

$$x^{(1)} = \xi_1 e^{-3t}$$

For $r = r_2 = r_1$, solving $(\mathbf{A} - r_2 \mathbf{I})\boldsymbol{\xi} = \mathbf{0}$ does not give new eigenvectors. In order to obtain a second linearly independent solution, we assume that $\boldsymbol{x} = \boldsymbol{\xi}_1 t e^{-3t} + \boldsymbol{\eta} e^{-3t}$, where $\boldsymbol{\eta}$ is a generalized eigenvector. Then $\boldsymbol{\eta}$ must satisfy

$$(\boldsymbol{A} - r_2 \boldsymbol{I})\boldsymbol{\eta} = \boldsymbol{\xi}_1 \quad \Longrightarrow \quad \left[\begin{array}{cc} 4 & -4 \\ 4 & -4 \end{array} \right] \left[\begin{array}{c} \eta_1 \\ \eta_2 \end{array} \right] = \left[\begin{array}{c} 1 \\ 1 \end{array} \right].$$

These equations reduce to $4\eta_1 - 4\eta_2 = 1$. Set $\eta_2 = k$, some arbitrary constant. Then $\eta_1 = k + 1/4$. Therefore, a second solution is

$$\boldsymbol{x}^{(2)} = \left[\begin{array}{c} 1 \\ 1 \end{array} \right] t e^{-3t} + \left[\begin{array}{c} k+1/4 \\ k \end{array} \right] e^{-3t} = \left[\begin{array}{c} 1 \\ 1 \end{array} \right] t e^{-3t} + \left[\begin{array}{c} 1/4 \\ 0 \end{array} \right] e^{-3t} + k \left[\begin{array}{c} 1 \\ 1 \end{array} \right] e^{-3t}.$$

Since the last term is a multiple of the first solution, it can be dropped. The general solution is

$$\boldsymbol{x}(t) = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{-3t} + c_2 \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix} t e^{-3t} + \begin{bmatrix} 1/4 \\ 0 \end{bmatrix} e^{-3t} \right).$$

Imposing the initial conditions, we require that $c_1 + c_2/4 = 3$, $c_1 = 2$, which results in $c_1 = 2$ and $c_2 = 4$. Therefore the solution of the initial value problem is

$$\boldsymbol{x}(t) = \begin{bmatrix} 3\\2 \end{bmatrix} e^{-3t} + \begin{bmatrix} 4\\4 \end{bmatrix} t e^{-3t}.$$

P6. Solve the initial value problem

$$x' = \begin{bmatrix} 3 & 9 \\ -1 & -3 \end{bmatrix} x, \qquad x(0) = \begin{bmatrix} 2 \\ 4 \end{bmatrix}.$$

Solution: Find the eigenvalues. The characteristic equation

$$\det(\boldsymbol{A} - r\boldsymbol{I}) = \begin{vmatrix} 3 - r & 9 \\ -1 & -3 - r \end{vmatrix} = r^2 = 0 \implies r_1 = r_2 = 0.$$

Find the eigenvectors. For $r = r_1$,

$$(\boldsymbol{A} - r_1 \boldsymbol{I})\boldsymbol{\xi} = \begin{bmatrix} 3 & 9 \\ -1 & -3 \end{bmatrix} \boldsymbol{\xi} = \boldsymbol{0} \implies \boldsymbol{\xi}_1 = \begin{bmatrix} -3 \\ 1 \end{bmatrix}.$$

Therefore, one solution is

$$\boldsymbol{x}^{(1)} = \boldsymbol{\xi}_1$$

For $r = r_2 = r_1$, solving $(\mathbf{A} - r_2 \mathbf{I})\boldsymbol{\xi} = \mathbf{0}$ does not give new eigenvectors. In order to obtain a second linearly independent solution, we assume that $\boldsymbol{x} = \boldsymbol{\xi}_1 t + \boldsymbol{\eta}$, where $\boldsymbol{\eta}$ is a generalized eigenvector. Then $\boldsymbol{\eta}$ must satisfy

$$(\boldsymbol{A} - r_2 \boldsymbol{I}) \boldsymbol{\eta} = \boldsymbol{\xi}_1 \quad \Longrightarrow \quad \left[\begin{array}{cc} 3 & 9 \\ -1 & -3 \end{array} \right] \left[\begin{array}{c} \eta_1 \\ \eta_2 \end{array} \right] = \left[\begin{array}{c} -3 \\ 1 \end{array} \right].$$

These equations reduce to $\eta_1 + 3\eta_2 = -1$. Set $\eta_2 = k$, some arbitrary constant. Then $\eta_1 = -3k - 1$. Therefore, a second solution is

$$\boldsymbol{x}^{(2)} = \left[\begin{array}{c} -3 \\ 1 \end{array} \right] t + \left[\begin{array}{c} -3k-1 \\ k \end{array} \right] = \left[\begin{array}{c} -3 \\ 1 \end{array} \right] t + \left[\begin{array}{c} -1 \\ 0 \end{array} \right] + k \left[\begin{array}{c} -3 \\ 1 \end{array} \right].$$

Since the last term is a multiple of the first solution, it can be dropped. The general solution is

$$\boldsymbol{x}(t) = c_1 \begin{bmatrix} -3 \\ 1 \end{bmatrix} + c_2 \left(\begin{bmatrix} -3 \\ 1 \end{bmatrix} t + \begin{bmatrix} -1 \\ 0 \end{bmatrix} \right).$$

Imposing the initial conditions, we require that $-3c_1 - c_2 = 2$, $c_1 = 4$, which results in $c_1 = 4$ and $c_2 = -14$. Therefore the solution of the initial value problem is

$$x(t) = \begin{bmatrix} 2 \\ 4 \end{bmatrix} + \begin{bmatrix} 42 \\ -14 \end{bmatrix} t.$$

P7. Solve the initial value problem

$$x' = \begin{bmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 3 & 6 & 2 \end{bmatrix} x, \qquad x(0) = \begin{bmatrix} -1 \\ 2 \\ -30 \end{bmatrix}.$$

Solution: Find the eigenvalues. The characteristic equation

$$\det(\mathbf{A} - r\mathbf{I}) = \begin{vmatrix} 1 - r & 0 & 0 \\ -4 & 1 - r & 0 \\ 3 & 6 & 2 - r \end{vmatrix} = (r - 1)^2 (r - 2) = 0 \implies r_1 = 2, r_2 = r_3 = 1.$$

Find the eigenvectors. For $r = r_1$,

$$(\boldsymbol{A} - r_1 \boldsymbol{I})\boldsymbol{\xi} = \begin{bmatrix} -1 & 0 & 0 \\ -4 & -1 & 0 \\ 3 & 6 & 0 \end{bmatrix} \begin{bmatrix} \xi_1 \\ \xi_2 \\ \xi_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix},$$

and the corresponding solution vector can be set as

$$\boldsymbol{\xi}_1 = \left[\begin{array}{c} 0 \\ 0 \\ 1 \end{array} \right].$$

Therefore, one solution is

$$\boldsymbol{x}^{(1)} = \boldsymbol{\xi}_1 e^{2t}$$

For $r = r_2 = r_3$,

$$(\boldsymbol{A} - r_2 \boldsymbol{I})\boldsymbol{\xi} = \begin{bmatrix} 0 & 0 & 0 \\ -4 & 0 & 0 \\ 3 & 6 & 1 \end{bmatrix} \begin{bmatrix} \xi_1 \\ \xi_2 \\ \xi_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}.$$

This system reduces to two equations (because the second equation is a linear combination of the first and third ones):

$$\begin{aligned}
\xi_1 &= 0, \\
6\xi_2 + \xi_3 &= 0
\end{aligned}$$

and the corresponding solution vector can be set as

$$\boldsymbol{\xi}_2 = \left[\begin{array}{c} 0 \\ 1 \\ -6 \end{array} \right].$$

Therefore, the second solution is

$$\boldsymbol{x}^{(2)} = \boldsymbol{\xi}_2 e^t$$

There is no more eigenvectors corresponding to the double eigenvalue, and we have to look for a generalized eigenvector. The third linearly independent solution will have the form

$$\boldsymbol{x}^{(3)} = \boldsymbol{\xi}_2 t e^t + \boldsymbol{\eta} e^t$$

Substituting this into the given system, we find that

$$(\boldsymbol{A} - r_2 \boldsymbol{I})\boldsymbol{\eta} = \boldsymbol{\xi}_2 \quad \Longrightarrow \quad \begin{bmatrix} 0 & 0 & 0 \\ -4 & 0 & 0 \\ 3 & 6 & 1 \end{bmatrix} \begin{bmatrix} \eta_1 \\ \eta_2 \\ \eta_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ -6 \end{bmatrix}.$$

Using row reduction, we find that $\eta_1 = -1/4$ and $6\eta_2 + \eta_3 = -21/4$. If we choose $\eta_2 = 0$, then

$$\boldsymbol{\eta} = \left[\begin{array}{c} -1/4 \\ 0 \\ -21/4 \end{array} \right],$$

and thus

$$\boldsymbol{x}^{(3)} = \begin{bmatrix} 0\\1\\-6 \end{bmatrix} te^t + \begin{bmatrix} -1/4\\0\\-21/4 \end{bmatrix} e^t.$$

Therefore, the general solution nay be written as

$$\boldsymbol{x}(t) = c_1 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} e^{2t} + c_2 \begin{bmatrix} 0 \\ 1 \\ -6 \end{bmatrix} e^t + c_3 \left(\begin{bmatrix} 0 \\ 1 \\ -6 \end{bmatrix} t e^t + \begin{bmatrix} -1/4 \\ 0 \\ -21/4 \end{bmatrix} e^t \right).$$

The initial conditions then yield $c_1 = 3$, $c_2 = 2$, and $c_3 = 4$ and hence

$$m{x}(t) = \left[egin{array}{c} 0 \\ 0 \\ 3 \end{array}
ight] e^{2t} + 4 \left[egin{array}{c} 0 \\ 1 \\ -6 \end{array}
ight] te^t + \left[egin{array}{c} -1 \\ 2 \\ -33 \end{array}
ight] e^t.$$