

Step-1

Consider the higher order equation $y'' + y = 0$.

This equation can be written as a first order system by introducing the velocity y' as another unknown is given by $\frac{d}{dt} \begin{bmatrix} y \\ y' \end{bmatrix} = \begin{bmatrix} y' \\ -y \end{bmatrix}$

The objective is to find the matrix A such that $\frac{du}{dt} = Au$ where $u = \begin{bmatrix} y \\ y' \end{bmatrix}$ and its eigenvalues and eigenvectors and compute the solution that starts from $y(0) = 2, y'(0) = 0$.

Step-2

Let $A = \begin{bmatrix} a & c \\ b & d \end{bmatrix}$ then $Au = \begin{bmatrix} y' \\ -y \end{bmatrix}$, solve this;

$$\begin{bmatrix} a & c \\ b & d \end{bmatrix} \begin{bmatrix} y \\ y' \end{bmatrix} = \begin{bmatrix} y' \\ -y \end{bmatrix}$$

This gives;

$$ay + cy' = y'$$

$$by + dy' = -y$$

The possible solution is $a = 0, c = 1, b = -1, d = 0$.

Therefore, the matrix is $A = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$.

Step-3

Now find the eigenvalues of matrix A as $\det(A - \lambda I) = 0$;

$$\det \begin{bmatrix} 0 - \lambda & 1 \\ -1 & 0 - \lambda \end{bmatrix} = 0$$

$$(-\lambda)(-\lambda) - (1)(-1) = 0$$

$$\lambda^2 + 1 = 0$$

$$\lambda = \pm i$$

Hence eigenvalues are $\pm i$.

Step-4

Find the eigenvector for $\lambda_1 = -i$ as;

$$(A - \lambda_1 I)X = 0$$

$$\left(\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} - (-i) \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right) \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$\left(\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} + \begin{bmatrix} i & 0 \\ 0 & i \end{bmatrix} \right) \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$\begin{bmatrix} i & 1 \\ -1 & i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

From the above, the equation is $ix_1 + x_2 = 0$

Let $x_2 = k$ then,

$$x_1 = -\frac{k}{i}$$

$$= ik$$

Therefore, the Eigen vector is $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = k \begin{bmatrix} i \\ 1 \end{bmatrix}$

The solution (the first eigenvector) is any nonzero multiple of x_1 , thus eigenvector for $\lambda_1 = -i$ is $v_1 = \boxed{\begin{bmatrix} i \\ 1 \end{bmatrix}}$.

Step-5

Now, find the eigenvector for $\lambda_1 = i$.

$$(A - \lambda_1 I)X = 0$$

$$\left(\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} - (i) \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right) \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$\begin{bmatrix} -i & 1 \\ -1 & -i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

Equation is $-ix_1 + x_2 = 0$

Let $x_2 = k$ then,

$$\begin{aligned}x_1 &= \frac{k}{i} \\ &= -ik\end{aligned}$$

Therefore, the Eigen vector is $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = k \begin{bmatrix} -i \\ 1 \end{bmatrix}$

The solution (the second eigenvector) is any nonzero multiple of x_2 , thus eigenvector for $\lambda_2 = i$ is $v_2 = \begin{bmatrix} -i \\ 1 \end{bmatrix}$.

The eigenvectors are $\begin{bmatrix} i \\ 1 \end{bmatrix}$ and $\begin{bmatrix} -i \\ 1 \end{bmatrix}$.

Step-6

Now, the solution of the differential equation is given by,

$$\begin{aligned}u(t) &= c_1 e^{-\lambda_1 t} v_1 + c_2 e^{\lambda_2 t} v_2 \\ &= c_1 e^{-it} \begin{bmatrix} i \\ 1 \end{bmatrix} + c_2 e^{it} \begin{bmatrix} -i \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} ic_1 e^{-it} \\ c_1 e^{-it} \end{bmatrix} + \begin{bmatrix} -ic_2 e^{it} \\ c_2 e^{it} \end{bmatrix} \\ &= \begin{bmatrix} ic_1 e^{-it} - ic_2 e^{it} \\ c_1 e^{-it} + c_2 e^{it} \end{bmatrix} \\ &= \begin{bmatrix} ic_1 (\cos(t) - i \sin(t)) - ic_2 (\cos(t) + i \sin(t)) \\ c_1 (\cos(t) - i \sin(t)) + c_2 (\cos(t) + i \sin(t)) \end{bmatrix}\end{aligned}$$

Step-7

Apply the initial condition $u(0) = \begin{bmatrix} 2 \\ 0 \end{bmatrix}$ then,

$$u(0) = \begin{pmatrix} ic_1(\cos(0) - i\sin(0)) - ic_2(\cos(0) + i\sin(0)) \\ c_1(\cos(0) - i\sin(0)) + c_2(\cos(0) + i\sin(0)) \end{pmatrix}$$

$$\begin{pmatrix} 2 \\ 0 \end{pmatrix} = \begin{pmatrix} ic_1(1 - i(0)) - ic_2(1 + i(0)) \\ c_1(1 - i(0)) + c_2(1 + i(0)) \end{pmatrix}$$

$$\begin{pmatrix} 2 \\ 0 \end{pmatrix} = \begin{pmatrix} ic_1 - ic_2 \\ c_1 + c_2 \end{pmatrix}$$

Now, solve the equations, $c_1 - c_2 = -2i, c_1 + c_2 = 0$

Add these two equations then $c_1 = -i$ and $c_2 = i$.

Step-8

Substitute the constants in the solution as,

$$u(t) = \begin{bmatrix} i(-i)(\cos(t) - i\sin(t)) - i(i)(\cos(t) + i\sin(t)) \\ (-i)(\cos(t) - i\sin(t)) + (i)(\cos(t) + i\sin(t)) \end{bmatrix}$$

$$= \begin{bmatrix} \cos(t) - i\sin(t) + \cos(t) + i\sin(t) \\ -i\cos(t) - \sin(t) + i\cos(t) - \sin(t) \end{bmatrix}$$

$$= \begin{bmatrix} 2\cos(t) \\ -2\sin(t) \end{bmatrix}$$

Hence, the required equation is $\boxed{y(t) = 2\cos(t)}$.