

## Step-1

Consider the second order equation,

$$\frac{d^2u}{dt^2} = \begin{bmatrix} -5 & -1 \\ -1 & -5 \end{bmatrix} u \quad \text{with} \quad u(0) = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \text{and} \quad u'(0) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

The objective is to find the solution of it.

## Step-2

By comparing the equation  $\frac{d^2u}{dt^2} = \begin{bmatrix} -5 & -1 \\ -1 & -5 \end{bmatrix} u$  with  $\frac{d^2u}{dt^2} = Au$  get  $A = \begin{bmatrix} -5 & -1 \\ -1 & -5 \end{bmatrix}$

Find eigenvalues and eigenvectors of matrix  $A$ .

Characteristic equation of the matrix  $A$  is  $|A - \lambda I| = 0$

$$\begin{vmatrix} -5-\lambda & -1 \\ -1 & -5-\lambda \end{vmatrix} = 0$$

$$(-5-\lambda)(-5-\lambda) - (-1) \cdot (-1) = 0$$

$$(-5-\lambda)^2 - 1 = 0$$

$$\lambda^2 + 10\lambda + 25 - 1 = 0$$

$$\lambda^2 + 10\lambda + 24 = 0$$

$$\lambda^2 + 6\lambda + 4\lambda + 24 = 0$$

$$\lambda(\lambda + 6) + 4(\lambda + 6) = 0$$

$$(\lambda + 4)(\lambda + 6) = 0$$

$$\lambda = -4, -6$$

So, eigenvalues of matrix  $A$  are  $\lambda = -4, -6$

## Step-3

Let  $\mathbf{x}_1 = (m_1, m_2)^\top$  be the eigenvector corresponding to  $\lambda_1 = -4$ . Then,

$$\begin{aligned}
 (A - (-4) \cdot I) \mathbf{x}_1 &= \mathbf{0} \\
 \begin{pmatrix} -5+4 & -1 \\ -1 & -5+4 \end{pmatrix} \begin{pmatrix} m_1 \\ m_2 \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\
 \underbrace{\begin{pmatrix} -1 & -1 \\ -1 & -1 \end{pmatrix}}_{\mathbf{P}} \underbrace{\begin{pmatrix} m_1 \\ m_2 \end{pmatrix}}_{\mathbf{0}} &= \underbrace{\begin{pmatrix} 0 \\ 0 \end{pmatrix}}_{\mathbf{0}}
 \end{aligned}$$

## Step-4

Augmented matrix associated with the above notation is,

$$\begin{aligned}
 [\mathbf{P} \mid \mathbf{0}] &= \left[ \begin{array}{cc|c} -1 & -1 & 0 \\ -1 & -1 & 0 \end{array} \right] \\
 R_2 &\rightarrow R_2 - R_1 \\
 &\approx \left[ \begin{array}{cc|c} -1 & -1 & 0 \\ 0 & 0 & 0 \end{array} \right] \\
 R_1 &\rightarrow (-1) R_1 \\
 &\approx \left[ \begin{array}{cc|c} 1 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right]
 \end{aligned}$$

From the last matrix, get the equation,

$$m_1 + m_2 = 0$$

Note that we have two unknowns ( $m_1, m_2$ ) and one equation. So, there must be  $2-1=1$  free variable.

## Step-5

Let  $m_2 = s, s \in \mathbb{R}$

Then from the equation  $m_1 + m_2 = 0$  get  $m_1 = -s$

Therefore, eigenvector corresponding to the eigenvalue  $\lambda_1 = -4$  is,

$$\begin{aligned}
 \mathbf{x}_1 &= (m_1, m_2)^T \\
 &= \left\{ \begin{pmatrix} -s \\ s \end{pmatrix} : s \in \mathbb{R} \right\} \\
 &= \left\{ s \begin{pmatrix} -1 \\ 1 \end{pmatrix} : s \in \mathbb{R} \right\}
 \end{aligned}$$

## Step-6

Let  $\mathbf{x}_2 = (n_1, n_2)^T$  be the eigenvector corresponding to  $\lambda_2 = -6$ . Then,

$$\begin{aligned}(A - (-6) \cdot I) \mathbf{x}_2 &= 0 \\ \begin{pmatrix} -5+6 & -1 \\ -1 & -5+6 \end{pmatrix} \begin{pmatrix} n_1 \\ n_2 \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \underbrace{\begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}}_{\mathbf{Q}} \underbrace{\begin{pmatrix} n_1 \\ n_2 \end{pmatrix}}_{\mathbf{0}} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix}\end{aligned}$$

Augmented matrix associated with the above notation is,

$$\begin{aligned}[\mathbf{Q} \mid \mathbf{0}] &= \left[ \begin{array}{cc|c} 1 & -1 & 0 \\ -1 & 1 & 0 \end{array} \right] \\ R_2 &\rightarrow R_2 + R_1 \\ &\approx \left[ \begin{array}{cc|c} 1 & -1 & 0 \\ 0 & 0 & 0 \end{array} \right]\end{aligned}$$

From the last matrix, get the equation,

$$n_1 - n_2 = 0$$

Note that we have two unknowns  $(n_1, n_2)$  and one equation. So, there must be  $2-1=1$  free variable.

## Step-7

Let  $n_2 = t, t \in \mathbb{R}$

Then from the equation  $n_1 - n_2 = 0$  get  $n_1 = t$

Therefore, eigenvector corresponding to the eigenvalue  $\lambda_2 = -6$  is,

$$\begin{aligned}\mathbf{x}_2 &= (n_1, n_2)^T \\ &= \left\{ \begin{pmatrix} t \\ t \end{pmatrix} : t \in \mathbb{R} \right\} \\ &= \left\{ t \begin{pmatrix} 1 \\ 1 \end{pmatrix} : t \in \mathbb{R} \right\}\end{aligned}$$

## Step-8

Hence, eigenvalues and eigenvectors of the matrix  $A = \begin{bmatrix} -5 & -1 \\ -1 & -5 \end{bmatrix}$  are,

$$\lambda_1 = -4, \mathbf{x}_1 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$\lambda_2 = -6, \mathbf{x}_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

## Step-9

If the matrix  $A$  has negative eigenvalues  $\lambda_1, \dots, \lambda_n$  and if  $\omega_j = \sqrt{-\lambda_j}$ , then general solution of  $\frac{d^2 u}{dt^2} = Au$  is,

$$u(t) = (a_1 \cos \omega_1 t + b_1 \sin \omega_1 t) \mathbf{x}_1 + \dots + (a_n \cos \omega_n t + b_n \sin \omega_n t) \mathbf{x}_n$$

## Step-10

Substitute  $-4$  for  $\lambda_1$  in the equation  $\omega_1 = \sqrt{-\lambda_1}$

$$\begin{aligned} \omega_1 &= \sqrt{-(-4)} \\ &= \sqrt{4} \\ &= 2 \end{aligned}$$

Substitute  $-6$  for  $\lambda_2$  in the equation  $\omega_2 = \sqrt{-\lambda_2}$

$$\begin{aligned} \omega_2 &= \sqrt{-(-6)} \\ &= \sqrt{6} \end{aligned}$$

Therefore, the frequencies are  $\omega_1 = 2$  and  $\omega_2 = \sqrt{6}$ .

## Step-11

Put the values  $\mathbf{x}_1 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$ ,  $\mathbf{x}_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ ,  $\omega_1 = 2$ ,  $\omega_2 = \sqrt{6}$  in the following equation to get the general solution.

$$\begin{aligned} u(t) &= (a_1 \cos \omega_1 t + b_1 \sin \omega_1 t) \mathbf{x}_1 + (a_2 \cos \omega_2 t + b_2 \sin \omega_2 t) \mathbf{x}_2 \\ &= (a_1 \cos 2t + b_1 \sin 2t) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + (a_2 \cos \sqrt{6}t + b_2 \sin \sqrt{6}t) \begin{bmatrix} 1 \\ 1 \end{bmatrix} \end{aligned}$$

## Step-12

Apply initial conditions  $u(0) = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$  and  $u'(0) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$  to obtain the values of  $a_1, b_1, a_2,$  and  $b_2$  in the solution  $u(t)$ .

As  $u(t) = (a_1 \cos 2t + b_1 \sin 2t) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + (a_2 \cos \sqrt{6}t + b_2 \sin \sqrt{6}t) \begin{bmatrix} 1 \\ 1 \end{bmatrix}$  get,

$$u'(t) = (-2a_1 \sin 2t + 2b_1 \cos 2t) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + (-\sqrt{6}a_2 \sin \sqrt{6}t + \sqrt{6}b_2 \cos \sqrt{6}t) \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

## Step-13

From the condition  $u(0) = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$  get,

$$\begin{bmatrix} 1 \\ 0 \end{bmatrix} = (a_1 \cos 2(0) + b_1 \sin 2(0)) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + (a_2 \cos \sqrt{6}(0) + b_2 \sin \sqrt{6}(0)) \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 \\ 0 \end{bmatrix} = (a_1 \cos(0) + b_1 \sin(0)) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + (a_2 \cos(0) + b_2 \sin(0)) \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 \\ 0 \end{bmatrix} = (a_1 \cdot 1 + b_1 \cdot 0) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + (a_2 \cdot 1 + b_2 \cdot 0) \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} -a_1 + a_2 \\ a_1 + a_2 \end{bmatrix}$$

Equating the corresponding positions get,

$$-a_1 + a_2 = 1$$

$$a_1 + a_2 = 0$$

By solving the system, get,  $a_1 = -\frac{1}{2}, a_2 = \frac{1}{2}$

## Step-14

From the condition  $u'(0) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$  get,

$$\begin{bmatrix} 0 \\ 0 \end{bmatrix} = (-2a_1 \sin 2(0) + 2b_1 \cos 2(0)) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + (-\sqrt{6}a_2 \sin \sqrt{6}(0) + \sqrt{6}b_2 \cos \sqrt{6}(0)) \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 0 \\ 0 \end{bmatrix} = (-2a_1 \sin(0) + 2b_1 \cos(0)) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + (-\sqrt{6}a_2 \sin(0) + \sqrt{6}b_2 \cos(0)) \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 0 \\ 0 \end{bmatrix} = (-2a_1 \cdot 0 + 2b_1 \cdot 1) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + (-\sqrt{6}a_2 \cdot 0 + \sqrt{6}b_2 \cdot 1) \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} -2b_1 + \sqrt{6}b_2 \\ 2b_1 + \sqrt{6}b_2 \end{bmatrix}$$

Equating the corresponding positions get,

$$-2b_1 + \sqrt{6}b_2 = 0$$

$$2b_1 + \sqrt{6}b_2 = 0$$

By solving the system, get,  $b_1 = 0, b_2 = 0$

## Step-15

Finally, solution of the given problem is,

$$\begin{aligned} u(t) &= \left( \left( -\frac{1}{2} \right) \cos 2t + (0) \sin 2t \right) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + \left( \left( \frac{1}{2} \right) \cos \sqrt{6}t + (0) \sin \sqrt{6}t \right) \begin{bmatrix} 1 \\ 1 \end{bmatrix} \\ &= \left( -\frac{1}{2} \cos 2t + 0 \right) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + \left( \frac{1}{2} \cos \sqrt{6}t + 0 \right) \begin{bmatrix} 1 \\ 1 \end{bmatrix} \\ &= \boxed{\frac{1}{2} \cos 2t \begin{bmatrix} 1 \\ -1 \end{bmatrix} + \frac{1}{2} \cos \sqrt{6}t \begin{bmatrix} 1 \\ 1 \end{bmatrix}} \end{aligned}$$