# Applied Linear Algebra with applications Assignment #4

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## #8.2.18. solution)

First, we have to compute the eigenvalues as

$$(\lambda - 2)(\lambda - 3)^2 = 0 \implies \lambda = 2$$
 and  $\lambda = 3$  (multiplicity 2).

The corresponding eigenvectors are

$$\lambda=2 \ \rightarrow \ v_1=\begin{bmatrix}1\\0\\0\end{bmatrix} \ \text{and} \ \lambda=3 \ \rightarrow \ v_2=\begin{bmatrix}0\\1\\0\end{bmatrix}, \ v_3=\begin{bmatrix}-2\\0\\1\end{bmatrix}.$$

In order to diagonalize A, check that the eigenvectors of A are linearly independent. (refer to the diagonalization theorem) Clearly, we can easily check that  $\{v_1,v_2,v_3\}$  is linearly independent. Thus, A is diagonalizable and we can write  $A=P^{-1}AP$ , where  $P=\begin{bmatrix}v_1&v_2&v_3\end{bmatrix}$ ,

and 
$$P^{-1} = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$
. The result of  $A = P^{-1}AP$  is  $\begin{bmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 3 \end{bmatrix}$ .

## #8.2.24. solution)

In the same manner of #8.2.18, we can calculate the eigenvalues and eigenvectors that

$$(\lambda+2)^2(\lambda-3)^2=0 \implies \lambda=-2$$
 (multiplicity 2) and  $\lambda=3$  (multiplicity 2)

$$\lambda = -2 \ \rightarrow \ v_1 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, v_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad \text{ and } \quad \lambda = 3 \ \rightarrow \ v_3 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \ v_4 = \begin{bmatrix} 0 \\ -1 \\ 0 \\ 1 \end{bmatrix}.$$

Then,  $\{v_1,v_2,v_3,v_4\}$  is linearly independent, so that A is diagonalizable. Thus,  $P=\begin{bmatrix}v_1&v_2&v_3&v_4\end{bmatrix}$ ,

$$P^{-1} = \begin{bmatrix} 0 \ 1 - 1 \ 1 \\ 1 \ 0 & 0 \ 0 \\ 0 \ 0 & 1 \ 0 \\ 0 \ 0 & 0 \ 1 \end{bmatrix} \text{ and } A = P^{-1}AP = \begin{bmatrix} -2 & 0 & 0 \ 0 \\ 0 & -2 \ 0 \ 0 \\ 0 & 0 & 3 \ 0 \\ 0 & 0 & 0 \ 3 \end{bmatrix}.$$

#### #8.3.10. solution)

In the same manner of #8.2.24, we can compute the eigenvalues and eigenvectors that

$$\lambda^3 + 28\lambda^2 - 1175\lambda - 3750 = (\lambda + 3)(\lambda - 25)(\lambda + 50) = 0 \implies \lambda_1 = -3, \ \lambda_2 = 25 \ \text{and} \ \lambda_3 = -50.$$

$$\lambda_1 = 3 \ \rightarrow \ v_1 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \qquad \lambda_2 = 25 \ \rightarrow \ v_2 = \begin{bmatrix} -4 \\ 0 \\ 3 \end{bmatrix} \qquad \text{and} \qquad \lambda_3 = -50 \ \rightarrow \ v_3 = \begin{bmatrix} 3 \\ 0 \\ 4 \end{bmatrix}.$$

Since the eigenvectors of A are satisfied the orthogonality (check  $\overrightarrow{v} \cdot \overrightarrow{w} = 0$ ), the orthogonal matrix P is

$$P = \begin{bmatrix} v_1 & v_2 & v_3 \\ \parallel v_1 \parallel & \parallel v_2 \parallel & \parallel v_3 \parallel \end{bmatrix} = \begin{bmatrix} 0 - 4/5 & 3/5 \\ 1 & 0 & 0 \\ 0 & 3/5 & 4/5 \end{bmatrix}.$$

Thus, we can check

$$P^{T}AP = \begin{bmatrix} 0 & 1 & 0 \\ -4/5 & 0 & 3/5 \\ 3/5 & 0 & 4/5 \end{bmatrix} \begin{bmatrix} -2 & 0 & -36 \\ 0 & -3 & 0 \\ -36 & 0 & -23 \end{bmatrix} \begin{bmatrix} 0 - 4/5 & 3/5 \\ 1 & 0 & 0 \\ 0 & 3/5 & 4/5 \end{bmatrix} = \begin{bmatrix} -3 & 0 & 0 \\ 0 & 25 & 0 \\ 0 & 0 & -50 \end{bmatrix} = D$$

#### #8.3.20. solution)

Compute the eigenvalues and eigenvectors of A that

$$896 - (30 + \lambda)(30 - \lambda) = 896 - 900 + \lambda^2 = \lambda^2 - 4 = (\lambda - 2)(\lambda + 2) = 0 \implies \lambda = 2 \text{ and } \lambda = -2.$$

$$\lambda = 2 \ \rightarrow \ v_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \quad \text{ and } \quad \lambda = -2 \ \rightarrow \ v_2 = \begin{bmatrix} 4 \\ 7 \end{bmatrix}.$$

Thus, the matrix  $P = \begin{bmatrix} 1 & 4 \\ 2 & 7 \end{bmatrix}$  and  $P^{-1}AP = D = \begin{bmatrix} 2 & 0 \\ 0 & -2 \end{bmatrix}$ . Hence, we obtain the power of A:

$$A^{10} = PD^{10}P^{-1} = \begin{bmatrix} 1 & 4 \\ 2 & 7 \end{bmatrix} \begin{bmatrix} 2^{10} & 0 \\ 0 & 2^{10} \end{bmatrix} \begin{bmatrix} -7 & 4 \\ 2 & -1 \end{bmatrix} = \begin{bmatrix} 2^{10} & 0 \\ 0 & 2^{10} \end{bmatrix} = \begin{bmatrix} 1024 & 0 \\ 0 & 1024 \end{bmatrix}.$$

#### #8.3.28. solution)

From #8.3.10, we have

$$P^{T}AP = \begin{bmatrix} 0 & 1 & 0 \\ -4/5 & 0 & 3/5 \\ 3/5 & 0 & 4/5 \end{bmatrix} \begin{bmatrix} -2 & 0 & -36 \\ 0 & -3 & 0 \\ -36 & 0 & -23 \end{bmatrix} \begin{bmatrix} 0 - 4/5 & 3/5 \\ 1 & 0 & 0 \\ 0 & 3/5 & 4/5 \end{bmatrix} = \begin{bmatrix} -3 & 0 & 0 \\ 0 & 25 & 0 \\ 0 & 0 & -50 \end{bmatrix} = D.$$

Thus,  $A = PDP^T$  and

$$e^{tA} = Pe^{tD}P^{T} = \begin{bmatrix} 0 - 4/5 & 3/5 \\ 1 & 0 & 0 \\ 0 & 3/5 & 4/5 \end{bmatrix} \begin{bmatrix} e^{-3t} & 0 & 0 \\ 0 & e^{25t} & 0 \\ 0 & 0 & e^{-50t} \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ -4/5 & 0 & 3/5 \\ 3/5 & 0 & 4/5 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{16}{25}e^{25t} + \frac{9}{25}e^{-50t} & 0 & -\frac{12}{25}e^{25t} + \frac{12}{25}e^{-50t} \\ 0 & e^{-3t} & 0 \\ -\frac{12}{25}e^{25t} + \frac{12}{25}e^{-50t} & 0 & \frac{9}{25}e^{25t} + \frac{15}{25}e^{-50t} \end{bmatrix}$$

#### #8.3.30. solution)

From #8.3.10, we have

$$P^{T}AP = \begin{bmatrix} 0 & 1 & 0 \\ -4/5 & 0 & 3/5 \\ 3/5 & 0 & 4/5 \end{bmatrix} \begin{bmatrix} -2 & 0 & -36 \\ 0 & -3 & 0 \\ -36 & 0 & -23 \end{bmatrix} \begin{bmatrix} 0 - 4/5 & 3/5 \\ 1 & 0 & 0 \\ 0 & 3/5 & 4/5 \end{bmatrix} = \begin{bmatrix} -3 & 0 & 0 \\ 0 & 25 & 0 \\ 0 & 0 & -50 \end{bmatrix} = D.$$

Then,  $\cos(\pi A)$  is

$$\cos(\pi A) = P\cos(\pi D)P^{T} = \begin{bmatrix} 0 - 4/5 & 3/5 \\ 1 & 0 & 0 \\ 0 & 3/5 & 4/5 \end{bmatrix} \begin{bmatrix} \cos(-3\pi) & 0 & 0 \\ 0 & \cos(25\pi) & 0 \\ 0 & 0 & \cos(-50\pi) \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ -4/5 & 0 & 3/5 \\ 3/5 & 0 & 4/5 \end{bmatrix}$$
$$= \begin{bmatrix} 0 - 4/5 & 3/5 \\ 1 & 0 & 0 \\ 0 & 3/5 & 4/5 \end{bmatrix} \begin{bmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ -4/5 & 0 & 3/5 \\ 3/5 & 0 & 4/5 \end{bmatrix} = \begin{bmatrix} -7/25 & 0 & 24/25 \\ 0 & -1 & 0 \\ 24/25 & 0 & 7/25 \end{bmatrix}$$

#### #8.4.6. solution)

For the matrix  $A = \begin{bmatrix} 5 & 2 & 0 \\ 2 & 2 & 0 \\ 0 & 0 & 4 \end{bmatrix}$ , we write  $Q = \boldsymbol{x}^T A \boldsymbol{x}$  by the definition of quadratic form. Note that

A is symmetric. First we compute the eigenvalues and eigenvectors of A are

$$\lambda_1 = 1 \ \rightarrow \ v_1 = \begin{bmatrix} 1 \\ -2 \\ 0 \end{bmatrix}, \quad \lambda_2 = 4 \ \rightarrow \ v_2 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, \quad \text{and} \quad \lambda_3 = 6 \ \rightarrow \ v_3 = \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}.$$

Then,  $P = \begin{bmatrix} 1/\sqrt{5} & 0 & 2/\sqrt{5} \\ -2/\sqrt{5} & 0 & 1/\sqrt{5} \\ 0 & 1 & 0 \end{bmatrix}$  orthogonally diagonalizes A. Thus, by Principal Axes Theorem,

we have

$$Q = \mathbf{x}^{T} A \mathbf{x} = \mathbf{y}^{T} (P^{T} A P) \mathbf{y} = \begin{bmatrix} y_1 & y_2 & y_3 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 6 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = y_1^2 + 4y_2^2 + 6y_3^2$$

using the change of variable x = Py.

#### #8.4.20. solution)

#### solution (1):

For any  $\overrightarrow{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \neq \overrightarrow{0}$ ,  $Q = -x_1^2 - 3x_2^2 = -(x_1^2 + 3x_2^2) < 0$  is trivial. Thus, by the definition, Q is negative definite.

## solution (2):

Suppose that A is  $n \times n$  symmetric matrix. Then, by the **principal axes theorem**, there exists an orthogonal change of variable  $\mathbf{x} = P\mathbf{y}$  such that

$$Q = \boldsymbol{x}^T A \boldsymbol{x} = \boldsymbol{y}^T D \boldsymbol{y} = \lambda_1 y_1^2 + \lambda_2 y_2^2 + \cdots + \lambda_n y_n^2.$$

In our problem, the coefficients of quadratic form  $Q=-x_1^2-3x_2^2$  are  $a_1=-1$  and  $a_2=-3$ . Then, the matrix form of Q is the diagonal matrix  $A=\begin{bmatrix} -1 & 0 \\ 0 & -3 \end{bmatrix}$ . Since the eigenvalues of the diagonal matrix are the elements on the diagonal, the eigenvalues of A are  $\lambda_1=-1=a_1$  and  $\lambda_2=-3=a_2$ . Thus, by theorem 8.4.3 (b), Q is negative definite.

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## #8.4.22. solution)

### solution (1):

For  $\overrightarrow{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \neq \overrightarrow{0}$ , if  $x_1 \neq x_2$ ,  $Q = -(x_1 - x_2)^2 < 0$  is trivial. If we suppose  $x_1 = x_2$ , then Q = 0. Thus, by the definition (the remark at page 489 in section 8.4), Q is negative semidefinite.

#### solution (2):

The given quadratic form is

$$Q \! = \! - (x_1 - x_2)^2 = \! - \left[ x_1^2 - 2x_1x_2 + x_2^2 \right] \! = \! - x_1^2 + 2x_1x_2 - x_2^2$$

This can be written as the matrix form that  $A = \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix}$ . The eigenvalues of A are  $\lambda = 0$  and  $\lambda = -2$ . Thus, by the definition (the remark at page 489 in section 8.4), Q is negative semidefinite.

## #8.4.24. solution)

# solution (1):

For  $\overrightarrow{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \neq \overrightarrow{0}$ , if  $x_1 \neq x_2$  and  $x_1 = -x_2$ , then  $Q = x_1 x_2 < 0$  is trivial. If we suppose  $x_1 = x_2$ , then  $Q = x_1 x_2 = x_1^2 > 0$ . Thus, by the definition, Q is indefinite.

## solution (2):

The given quadratic form is  $Q = x_1 x_2$ . This can be written as the matrix form that  $A = \begin{bmatrix} 0 & 1/2 \\ 1/2 & 0 \end{bmatrix}$ . The eigenvalues of A are  $\lambda = 1/2$  and  $\lambda = -1/2$ . Thus, by the **theorem 8.4.3**, Q is indefinite.

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#### #8.6.8. solution)

The eigenvalues and unit eigenvectors of  $A^{T}A = \begin{bmatrix} 18 & 18 \\ 18 & 18 \end{bmatrix}$  are

$$\lambda_1 = 36 \rightarrow v_1 = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$
 and  $\lambda_2 = 0 \rightarrow v_2 = \begin{bmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$ .

Then, the only singular value of A is  $\sigma_1=\sqrt{36}=6$  since  $\sigma_i>0,$  and we have

$$u_1 = \frac{1}{\sigma_1} A v_1 = \frac{1}{6} \begin{bmatrix} 3 \ 3 \\ 3 \ 3 \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix} = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}.$$

Since  $\{u_1,u_2\}$  is an orthonormal basis for  $\operatorname{Col}(A)$ , the vector  $u_2$  must be chosen that  $u_2=\begin{bmatrix}-1/\sqrt{2}\\1/\sqrt{2}\end{bmatrix}$ . Therefore, the singular value decomposition of A is

$$A = \begin{bmatrix} 3 & 3 \\ 3 & 3 \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} 6 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix} = U \Sigma V^{T}.$$

#### #8.6.10. solution)

The eigenvalues and unit eigenvectors of  $A^{T}A = \begin{bmatrix} 8 & 4 & -8 \\ 4 & 2 & -4 \\ -8 & -4 & 8 \end{bmatrix}$  are

$$\lambda_1=18 \ \rightarrow \ v_1=\begin{bmatrix} 2/3\\1/3\\-2/3 \end{bmatrix} \quad \text{ and } \quad \lambda_2=\lambda_3=0 \ \rightarrow \ v_2=\begin{bmatrix} 1\\-2\\0 \end{bmatrix}, \ v_3=\begin{bmatrix} 0\\2\\1 \end{bmatrix}.$$

Since  $\lambda = 0$  has the multiplicity 2, use the **Gram-Schmidt process** in order to obtain the following orthonormal vectors:

$$v_2 = \begin{bmatrix} 1/\sqrt{5} \\ -2/\sqrt{5} \\ 0 \end{bmatrix} \text{ and } v_3 = \begin{bmatrix} 4/3\sqrt{5} \\ 2/3\sqrt{5} \\ 5/3\sqrt{5} \end{bmatrix}.$$

The only singular value of A is  $\sigma_1=\sqrt{18}=3\sqrt{2}$  since  $\sigma_i>0,$  and we have

$$u_1 = \frac{1}{\sigma_1} A v_1 = \frac{1}{3\sqrt{2}} \begin{bmatrix} -2 - 1 & 2 \\ 2 & 1 & -2 \end{bmatrix} \begin{bmatrix} 2/3 \\ 1/3 \\ -2/3 \end{bmatrix} = \begin{bmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}.$$

Since  $\{u_1,u_2\}$  is an orthonormal basis for Col(A), the vector  $u_2$  must be chosen that

 $u_2 = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$ . Therefore, the singular value decomposition of A is

$$A = \begin{bmatrix} -2 - 1 & 2 \\ 2 & 1 & -2 \end{bmatrix} = \begin{bmatrix} -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \end{bmatrix} \begin{bmatrix} 3\sqrt{2} & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 2/3 & 1/3 & -2/3 \\ 1/\sqrt{5} & -2/\sqrt{5} & 0 \\ 4/3\sqrt{5} & 2/3\sqrt{5} & 5/3\sqrt{5} \end{bmatrix} = U\Sigma \ V^T.$$

## #8.8.16. solution)

The eigenvalues of A are  $\lambda = 3 \pm 2i$ . Then, the basis vectors corresponding to each eigenvalue are as follows.

$$\lambda = 3 + 2i \ \rightarrow \ \begin{bmatrix} -\left(4 + 2i\right) & 5 & 0 \\ 4 & 4 - 2i & 0 \end{bmatrix} \sim \begin{bmatrix} -\left(4 + 2i\right) & 5 & 0 \\ 0 & 0 & 0 \end{bmatrix} \ \Rightarrow \ v_1 = \begin{bmatrix} i/2 - 1 \\ 1 \end{bmatrix}.$$

$$\lambda = 3 + 2i \ \rightarrow \ \begin{bmatrix} -\left(4 + 2i\right) & 5 & 0 \\ 4 & 4 - 2i & 0 \end{bmatrix} \sim \begin{bmatrix} -\left(4 + 2i\right) & 5 & 0 \\ 0 & 0 & 0 \end{bmatrix} \ \Rightarrow \ v_2 = \begin{bmatrix} -\left(i/2 + 1\right) \\ 1 \end{bmatrix}.$$

#### #8.8.18. solution)

The eigenvalues of A are  $\lambda = 5 \pm 3i$ . Then, the basis vectors corresponding to each eigenvalue are as follows.

$$\lambda = 5 + 3i \ \rightarrow \ \begin{bmatrix} 1 - i & 2 & 0 \\ -1 & -1 - i & 0 \end{bmatrix} \sim \begin{bmatrix} 1 - i & 2 & 0 \\ 0 & 0 & 0 \end{bmatrix} \ \Rightarrow \ v_1 = \begin{bmatrix} -1 - i \\ 1 \end{bmatrix}.$$

$$\lambda = 5 - 3i \ \rightarrow \ \begin{bmatrix} 1+i & 2 & 0 \\ -1 & -1+i & 0 \end{bmatrix} \sim \begin{bmatrix} 1+i & 2 & 0 \\ 0 & 0 & 0 \end{bmatrix} \ \Rightarrow \ v_1 = \begin{bmatrix} 1-i \\ 1 \end{bmatrix}.$$

# #8.10.6. solution)

For given the system of differential equations, we have the matrix form  $\overrightarrow{y'} = A \overrightarrow{y}$ , where  $A = \begin{bmatrix} 1 & 3 \\ 4 & 5 \end{bmatrix}$ . The eigenvalues and the eigenvectors of A are as follows.

$$\lambda = 7 \rightarrow v_1 = \begin{bmatrix} 1/2 \\ 1 \end{bmatrix}$$
 and  $\lambda = -1 \rightarrow v_2 = \begin{bmatrix} -3/2 \\ 1 \end{bmatrix}$ .

Then, A is diagonalizable since  $\{v_1,v_2\}$  is linearly independent, and the matrix P and its inverse are

$$P = \begin{bmatrix} 1/2 & -3/2 \\ 1 & 1 \end{bmatrix}, P^{-1} = \begin{bmatrix} 1/2 & 3/4 \\ -1/2 & 1/4 \end{bmatrix}.$$

By theorem 8.10.5, the general solution of the system  $\overrightarrow{y'} = \overrightarrow{Ay}$  is

$$\vec{y} = c_1 e^{7t} v_1 + c_2 e^{-t} v_2 = \begin{bmatrix} c_1 e^{7t} / 2 - 3c_2 e^{-t} / 2 \\ c_1 e^{7t} + c_2 e^{-t} \end{bmatrix}.$$

Since A is diagonalizable, by the **theorem 8.10.6**, the solution that satisfies the initial conditions is  $\overrightarrow{y} = e^{tA} \overrightarrow{y_0}$ . Compute the exponential of A that

$$e^{tA} = P \begin{bmatrix} e^{7t} & 0 \\ 0 & e^{-t} \end{bmatrix} P^{-1} = \begin{bmatrix} 1/2 & -3/2 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} e^{7t} & 0 \\ 0 & e^{-t} \end{bmatrix} \begin{bmatrix} 1/2 & 3/4 \\ -1/2 & 1/4 \end{bmatrix}$$
$$= \begin{bmatrix} \frac{1}{4}e^{7t} + \frac{3}{4}e^{-t} & \frac{3}{8}e^{7t} - \frac{3}{8}e^{-t} \\ \frac{1}{2}e^{7t} - \frac{1}{2}e^{-t} & \frac{3}{4}e^{7t} + \frac{1}{4}e^{-t} \end{bmatrix}$$

Then, the final result is

$$\vec{y} = e^{tA} \vec{y_0} = \begin{bmatrix} \frac{1}{4} e^{7t} + \frac{3}{4} e^{-t} & \frac{3}{8} e^{7t} - \frac{3}{8} e^{-t} \\ \frac{1}{2} e^{7t} - \frac{1}{2} e^{-t} & \frac{3}{4} e^{7t} + \frac{1}{4} e^{-t} \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \begin{bmatrix} \frac{7}{8} e^{7t} + \frac{9}{8} e^{-t} \\ \frac{7}{4} e^{7t} - \frac{3}{4} e^{-t} \end{bmatrix}.$$

## #8.10.12. solution)

We easily know that  $A = \begin{bmatrix} 1 & 2 \\ -1 & 4 \end{bmatrix}$  and  $y(0) = \overrightarrow{y_0} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ . By theorem 8.10.6, the solution of initial problem can be  $\overrightarrow{y} = e^{tA}\overrightarrow{y_0}$ . Now we can check that A is diagonalizable, as computing the eigenvalues  $\lambda = 2, 3$  and the eigenvectors  $v_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$ ,  $v_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ . Thus the matrix  $P = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix}$  and its inverse  $P^{-1} = \begin{bmatrix} 1 & -1 \\ -1 & 2 \end{bmatrix}$ . Compute the exponential of A that

$$\begin{split} e^{tA} &= P \begin{bmatrix} e^{2t} & 0 \\ 0 & e^{3t} \end{bmatrix} P^{-1} = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} e^{2t} & 0 \\ 0 & e^{3t} \end{bmatrix} \begin{bmatrix} 1 & -1 \\ -1 & 2 \end{bmatrix} \\ &= \begin{bmatrix} 2e^{2t} - e^{3t} & -2e^{2t} + 2e^{3t} \\ e^{2t} - e^{3t} & -e^{2t} + 2e^{3t} \end{bmatrix} \end{split}$$

Then, the final result is

$$\vec{y} = e^{tA} \vec{y_0} = \begin{bmatrix} 2e^{2t} - e^{3t} & -2e^{2t} + 2e^{3t} \\ e^{2t} - e^{3t} & -e^{2t} + 2e^{3t} \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} -2e^{2t} + 2e^{3t} \\ -e^{2t} + 2e^{3t} \end{bmatrix}.$$