NAME: SECTION:

Quiz 10: Find the general solution to the inhomogenous differential equation

$$\frac{d}{dt}\mathbf{x} = \begin{pmatrix} 1 & 2\\ 0 & 3 \end{pmatrix}\mathbf{x} + \begin{pmatrix} e^t/t + te^{3t}\\ te^{3t} \end{pmatrix}$$

Hint: a fundamental matrix for the homogenous equation is given by

$$X(t) = \begin{pmatrix} e^t & e^{3t} \\ 0 & e^{3t} \end{pmatrix}$$

Solution

$$\mathbf{x}(t) = X(t) \int X(t)^{-1} \begin{pmatrix} e^{t}/t + te^{3t} \\ te^{3t} \end{pmatrix} dt$$

$$= \begin{pmatrix} e^{t} & e^{3t} \\ 0 & e^{3t} \end{pmatrix} \int e^{-6t} \begin{pmatrix} e^{3t} & -e^{3t} \\ 0 & e^{t} \end{pmatrix} \begin{pmatrix} e^{t}/t + te^{3t} \\ te^{3t} \end{pmatrix} dt$$

$$= \begin{pmatrix} e^{t} & e^{3t} \\ 0 & e^{3t} \end{pmatrix} \int e^{-4t} \begin{pmatrix} e^{4t}/t \\ te^{4t} \end{pmatrix} dt$$

$$= \begin{pmatrix} e^{t} & e^{3t} \\ 0 & e^{3t} \end{pmatrix} \int \begin{pmatrix} 1/t \\ t \end{pmatrix} dt$$

$$= \begin{pmatrix} e^{t} & e^{3t} \\ 0 & e^{3t} \end{pmatrix} \begin{pmatrix} \ln|t| + c_{1} \\ \frac{t^{2}}{2} + c_{2} \end{pmatrix}$$

$$= \begin{pmatrix} e^{t}(\ln|t| + c_{1}) + e^{3t}(\frac{t^{2}}{2} + c_{2}) \\ e^{3t}(\frac{t^{2}}{2} + c_{2}) \end{pmatrix}$$

for any constants $c_1, c_2 \in \mathbb{R}$. An alternative form might be

$$\mathbf{x}(t) = \begin{pmatrix} e^t \ln|t| + \frac{t^2}{2}e^{3t} \\ \frac{t^2}{2}e^{3t} \end{pmatrix} + \tilde{c}_1 e^t \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \tilde{c}_2 e^{3t} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

for any constants \tilde{c}_1, \tilde{c}_2