Module S: Systems of ODEs

How can we solve and apply systems of linear ODEs?

At the end of this module, students will be able to...

- **S1. Solving systems.** ...solve systems of constant coefficient ODEs
- **S2. Modeling interacting populations.** ...model the populations of two interacting populations with a system of ODEs
- **S3. Modeling coupled oscillators.** ...model systems of coupled mechanical oscillators using a system of ODEs

Readiness Assurance Outcomes

Before beginning this module, each student should be able to...

- Add Euclidean vectors and multiply Euclidean vectors by scalars.
- Perform basic manipulations of augmented matrices and linear systems E1,E2,E3.
- Apply linear combinations and spanning sets V3,V4.

The following resources will help you prepare for this module.

- Adding and subtracting Euclidean vectors (Khan Acaemdy): http://bit.ly/2y8AOwa
- Linear combinations of Euclidean vectors (Khan Academy): http://bit.ly/2nK3wne
- Adding and subtracting complex numbers (Khan Academy): http://bit.ly/1PE3ZMQ
- Adding and subtracting polynomials (Khan Academy): http://bit.ly/2d5SLGZ

Module S Section 1

Activity S.1.1 (\sim 10 min)

Consider the two sets

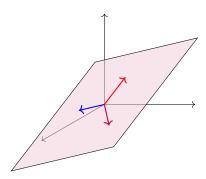
$$S = \left\{ \begin{bmatrix} 2\\3\\1 \end{bmatrix}, \begin{bmatrix} 1\\1\\4 \end{bmatrix} \right\} \qquad T = \left\{ \begin{bmatrix} 2\\3\\1 \end{bmatrix}, \begin{bmatrix} 1\\1\\4 \end{bmatrix}, \begin{bmatrix} -1\\0\\-11 \end{bmatrix} \right\}$$

Which of the following is true?

- (A) span S is bigger than span T.
- (B) span S and span T are the same size.
- (C) span S is smaller than span T.

Definition S.1.2

We say that a set of vectors is **linearly dependent** if one vector in the set belongs to the span of the others. Otherwise, we say the set is **linearly independent**.



You can think of linearly dependent sets as containing a redundant vector, in the sense that you can drop a vector out without reducing the span of the set. In the above image, all three vectors lay on the same planar subspace, but only two vectors are needed to span the plane, so the set is linearly dependent.

Section S.1

Activity S.1.3 (\sim 10 min)

Let $\mathbf{u}, \mathbf{v}, \mathbf{w}$ be vectors in \mathbb{R}^n . Suppose $3\mathbf{u} - 5\mathbf{v} = \mathbf{w}$, so the set $\{\mathbf{u}, \mathbf{v}, \mathbf{w}\}$ is linearly dependent. Which of the following is true of the vector equation $x\mathbf{u} + y\mathbf{v} + z\mathbf{w} = \mathbf{0}$?

- (A) It is consistent with one solution
- (B) It is consistent with infinitely many solutions
- (C) It is inconsistent.

Fact S.1.4

For any vector space, the set $\{\mathbf{v}_1, \dots \mathbf{v}_n\}$ is linearly dependent if and only if $x_1\mathbf{v}_1 + \dots + x_n\mathbf{v}_n = \mathbf{z}$ is consistent with infinitely many solutions.

Activity S.1.5 (\sim 10 min)

Find

RREF
$$\begin{bmatrix} 2 & 2 & 3 & -1 & 4 & 0 \\ 3 & 0 & 13 & 10 & 3 & 0 \\ 0 & 0 & 7 & 7 & 0 & 0 \\ -1 & 3 & 16 & 14 & 2 & 0 \end{bmatrix}$$

and mark the part of the matrix that demonstrates that

$$S = \left\{ \begin{bmatrix} 2\\3\\0\\-1 \end{bmatrix}, \begin{bmatrix} 2\\0\\0\\3 \end{bmatrix}, \begin{bmatrix} 3\\13\\7\\16 \end{bmatrix}, \begin{bmatrix} -1\\10\\7\\14 \end{bmatrix}, \begin{bmatrix} 4\\3\\0\\2 \end{bmatrix} \right\}$$

is linearly dependent (the part that shows its linear system has infinitely many solutions).

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Module S Section S.1

Fact S.1.6

A set of Euclidean vectors $\{\mathbf{v}_1, \dots \mathbf{v}_n\}$ is linearly dependent if and only if RREF $[\mathbf{v}_1 \dots \mathbf{v}_n]$ has a column without a pivot position.

Activity S.1.7 (\sim 5 min)

linearly independent?

Is the set of Euclidean vectors
$$\left\{ \begin{bmatrix} -4\\2\\3\\0\\-1 \end{bmatrix}, \begin{bmatrix} 1\\1\\0\\0\\3 \end{bmatrix}, \begin{bmatrix} 1\\10\\10\\2\\2\\6 \end{bmatrix}, \begin{bmatrix} 3\\4\\7\\2\\2\\1 \end{bmatrix} \right\}$$
 linearly dependent or linearly independent?

Activity S.1.8 (\sim 10 min) Is the set of polynomials $\{x^3+1, x^2+2x, x^2+7x+4\}$ linearly dependent or linearly independent?

Activity S.1.9 (\sim 5 min)

What is the largest number of vectors in \mathbb{R}^4 that can form a linearly independent set?

- (a) 3
- (b) 4
- (c) 5
- (d) You can have infinitely many vectors and still be linearly independent.

Activity S.1.10 (\sim 5 min)

What is the largest number of vectors in

$$\mathcal{P}^{4} = \left\{ ax^{4} + bx^{3} + cx^{2} + dx + e \mid a, b, c, d, e \in \mathbb{R} \right\}$$

that can form a linearly independent set?

- (a) 3
- (b) 4
- (c) 5
- (d) You can have infinitely many vectors and still be linearly independent.

Activity S.1.11 (\sim 5 min)

What is the largest number of vectors in

$$\mathcal{P} = \{ f(x) | f(x) \text{ is any polynomial} \}$$

that can form a linearly independent set?

- (a) 3
- (b) 4
- (c) 5
- (d) You can have infinitely many vectors and still be linearly independent.