

Name: _____

ID number: _____

1.) (4pts) Solve the homogeneous linear system $X' = \begin{pmatrix} 6 & -1 \\ 1 & 4 \end{pmatrix} X$.

2.) (3pts) Solve the homogeneous linear system $X' = \begin{pmatrix} 3 & 4 \\ -4 & 3 \end{pmatrix} X$.

3.) (3pts) Solve the system $X' = AX + \begin{pmatrix} 3 \\ e^t \end{pmatrix}$, given that $\Phi(t) = \begin{pmatrix} e^t & -2e^{-2t} \\ e^t & e^{-2t} \end{pmatrix}$ is a fundamental matrix of $X' = AX$.

1.) $\begin{vmatrix} 6-\lambda & -1 \\ 1 & 4-\lambda \end{vmatrix} = 0, (6-\lambda)(4-\lambda) + 1 = 0$
 $\lambda^2 - 10\lambda + 25 = 0, \lambda = 5; 5$

$(A-5I)K = 0$
 $\begin{pmatrix} 1 & -1 & | & 0 \\ 1 & -1 & | & 0 \end{pmatrix} \begin{pmatrix} 1 & -1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \quad x-y=0$
 $K = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

$x_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{5t}$
 $x_2 = (tK + P)e^{5t}, (A-5I)P = K$

$\begin{pmatrix} 1 & -1 & | & 1 \\ 1 & -1 & | & 1 \end{pmatrix} \begin{pmatrix} 1 & -1 & | & 1 \\ 0 & 0 & | & 0 \end{pmatrix} \quad x-y=1$
 $P = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$

$x_2 = \left[t \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right] e^{5t} = \begin{pmatrix} t+1 \\ t \end{pmatrix} e^{5t}$

$X = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{5t} + c_2 \begin{pmatrix} t+1 \\ t \end{pmatrix} e^{5t}$

2.) $\begin{vmatrix} 3-\lambda & 4 \\ -4 & 3-\lambda \end{vmatrix} = 0, (3-\lambda)^2 + 16 = 0$
 $\lambda = 3 \pm 4i$

$(A - (3+4i)I)K = 0$

$\begin{pmatrix} 3-3-4i & 4 & | & 0 \\ -4 & 3-3-4i & | & 0 \end{pmatrix} \begin{pmatrix} -4i & 4 & | & 0 \\ -4 & -4i & | & 0 \end{pmatrix}$

$\begin{pmatrix} 1 & i & | & 0 \\ -i & 1 & | & 0 \end{pmatrix} \begin{pmatrix} 1 & i & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \quad x+iy=0$
 $K = \begin{pmatrix} i \\ -1 \end{pmatrix}$

$K = \underbrace{\begin{pmatrix} 0 \\ -1 \end{pmatrix}}_{\beta_1} + i \underbrace{\begin{pmatrix} 1 \\ 0 \end{pmatrix}}_{\beta_2}$

$x_1 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \cos 4t - \begin{bmatrix} 1 \\ 0 \end{bmatrix} \sin 4t \Big] e^{3t} = \begin{pmatrix} -\sin 4t \\ -\cos 4t \end{pmatrix} e^{3t}$
 $x_2 = \left[\begin{bmatrix} 1 \\ 0 \end{bmatrix} \cos 4t + \begin{bmatrix} 0 \\ -1 \end{bmatrix} \sin 4t \right] e^{3t} = \begin{pmatrix} \cos 4t \\ -\sin 4t \end{pmatrix} e^{3t}$

$X = c_1 x_1 + c_2 x_2$

3.) $\Phi^{-1}(t) = \frac{1}{3e^t} \begin{pmatrix} e^{-2t} & -2e^{-2t} \\ -e^t & e^t \end{pmatrix} = \frac{1}{3} \begin{pmatrix} e^{-t} & -2e^{-t} \\ -1 & 1 \end{pmatrix}$

$\Phi^{-1} F = \frac{1}{3} \begin{pmatrix} 3e^{-t} + 2e^{2t} \\ -3e^{2t} + e^{3t} \end{pmatrix}$

$\int \Phi^{-1} F = \frac{1}{3} \begin{pmatrix} -3e^{-t} + e^{2t} \\ -\frac{3}{2}e^{2t} + \frac{e^{3t}}{3} \end{pmatrix}$

$\Phi \int \Phi^{-1} F = \frac{1}{3} \begin{pmatrix} 2e^{3t} - \frac{2}{3}e^t \\ -\frac{3}{2} + \frac{e^t}{3} - \frac{3}{2}e^{3t} + \frac{e^{4t}}{3} \end{pmatrix}$
 x_p

$X = \Phi(t)C + x_p$

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1.) (4pts) Solve the homogeneous linear system $X' = \begin{pmatrix} 3 & -1 \\ 1 & 1 \end{pmatrix} X$.

2.) (3pts) Solve the homogeneous linear system $X' = \begin{pmatrix} 4 & 1 \\ -1 & 4 \end{pmatrix} X$.

3.) (3pts) Solve the system $X' = AX + \begin{pmatrix} e^{-t} \\ 2 \end{pmatrix}$, given that $\Phi(t) = \begin{pmatrix} e^{2t} & 2e^{-t} \\ e^{2t} & 3e^{-t} \end{pmatrix}$ is a fundamental matrix of $X' = AX$.

$$1.) \begin{vmatrix} 3-\lambda & -1 \\ 1 & 1-\lambda \end{vmatrix} = 0, \quad (3-\lambda)(1-\lambda) + 1 = 0 \\ \lambda^2 - 4\lambda + 4 = 0, \quad \lambda = 2; 2$$

$$(A - 2I)K = 0$$

$$\begin{pmatrix} 1 & -1 & | & 0 \\ 1 & -1 & | & 0 \end{pmatrix}, \begin{pmatrix} 1 & -1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \quad x-y=0 \quad K \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$x_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{2t}$$

$$x_2 = (tK + P) e^{2t}, \quad (A - 2I)P = K$$

$$\begin{pmatrix} 1 & -1 & | & 1 \\ 1 & -1 & | & 1 \end{pmatrix}, \begin{pmatrix} 1 & -1 & | & 1 \\ 0 & 0 & | & 0 \end{pmatrix} \quad x-y=1 \quad P \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$x_2 = \left[t \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right] e^{2t}$$

$$X = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{2t} + c_2 \begin{pmatrix} t+1 \\ t \end{pmatrix} e^{2t}$$

$$2.) \begin{vmatrix} 4-\lambda & 1 \\ -1 & 4-\lambda \end{vmatrix} = 0, \quad (4-\lambda)^2 + 1 = 0 \\ \lambda = 4 \pm i$$

$$(A - (4+i)I)K = 0$$

$$\begin{pmatrix} 4-4-i & 1 & | & 0 \\ -1 & 4-4-i & | & 0 \end{pmatrix}, \begin{pmatrix} -i & 1 & | & 0 \\ -1 & -i & | & 0 \end{pmatrix}$$

$$\begin{pmatrix} 1 & i & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \quad x+iy=0 \quad K \begin{pmatrix} i \\ -1 \end{pmatrix}$$

$$K = \underbrace{\begin{pmatrix} 0 \\ -1 \end{pmatrix}}_{\beta_1} + i \underbrace{\begin{pmatrix} 1 \\ 0 \end{pmatrix}}_{\beta_2}$$

$$x_1 = \begin{bmatrix} \begin{pmatrix} 0 \\ -1 \end{pmatrix} \cos t - \begin{pmatrix} 1 \\ 0 \end{pmatrix} \sin t \end{bmatrix} e^{4t} = \begin{pmatrix} -\sin t \\ -\cos t \end{pmatrix} e^{4t}$$

$$x_2 = \begin{bmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} \cos t + \begin{pmatrix} 0 \\ -1 \end{pmatrix} \sin t \end{bmatrix} e^{4t} = \begin{pmatrix} \cos t \\ -\sin t \end{pmatrix} e^{4t}$$

$$X = c_1 x_1 + c_2 x_2$$

$$3.) \Phi^{-1}(t) = \frac{1}{e^t} \begin{pmatrix} 3e^{-t} & -2e^{-t} \\ -e^{-t} & e^{-t} \end{pmatrix} = \begin{pmatrix} 3e^{-2t} & -2e^{-2t} \\ -e^{-t} & e^{-t} \end{pmatrix}$$

$$\Phi^{-1} F = \begin{pmatrix} 3e^{-3t} & -4e^{-2t} \\ -1 + 2e^t \end{pmatrix}$$

$$\int \Phi^{-1} F = \begin{pmatrix} -e^{-3t} + 2e^{-2t} \\ -t + 2e^t \end{pmatrix}$$

$$\Phi \int \Phi^{-1} F = \begin{pmatrix} 6 - (1+2t)e^{-t} \\ 8 - (1+3t)e^{-t} \end{pmatrix}$$

x_p

$$X = \Phi(t)C + x_p$$