

Name: _____

ID number: _____

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

2.) (3pts) Solve the homogeneous linear system $X' = \begin{pmatrix} -5 & 3 \\ -2 & -1 \end{pmatrix} X$.

3.) (3pts) Solve the system $X' = AX + \begin{pmatrix} 1 \\ t \end{pmatrix}$, given that $\Phi(t) = \begin{pmatrix} e^t & e^{-2t} \\ e^t & 2e^{-2t} \end{pmatrix}$ is a fundamental matrix of $X' = AX$.

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

$(A-2I)K = 0, \begin{pmatrix} -1 & -1 & | & 0 \\ 1 & 1 & | & 0 \end{pmatrix}$

$\begin{pmatrix} 1 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} K \begin{pmatrix} 1 \\ -1 \end{pmatrix}, X_1 = \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{2t}$

$X_2 = (Kt + P) e^{2t}, (A-2I)P = K$

$\begin{pmatrix} -1 & -1 & | & 1 \\ 1 & 1 & | & -1 \end{pmatrix} \begin{pmatrix} 1 & 1 & | & -1 \\ 0 & 0 & | & 0 \end{pmatrix} P \begin{pmatrix} -1 \\ 0 \end{pmatrix}$

$\Rightarrow X_2 = \begin{pmatrix} t-1 \\ -t \end{pmatrix} e^{2t}$

$X(t) = C_1 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{2t} + C_2 \begin{pmatrix} t-1 \\ -t \end{pmatrix} e^{2t}$

$t \in (-\infty, \infty)$

2.) $\begin{vmatrix} -5-\lambda & 3 \\ -2 & -1-\lambda \end{vmatrix} = 0, \lambda^2 + 6\lambda + 11 = 0$
 $\lambda = -3 \pm i\sqrt{2}$

$(A - (-3 + i\sqrt{2})I)K = 0$

$\begin{pmatrix} -2-i\sqrt{2} & 3 & | & 0 \\ -2 & 2-i\sqrt{2} & | & 0 \end{pmatrix} (-2-i\sqrt{2})x + 3y = 0$
 $K \begin{pmatrix} -3 \\ 2+i\sqrt{2} \end{pmatrix}$

$K = \begin{pmatrix} -3 \\ 2 \end{pmatrix} + i \begin{pmatrix} 0 \\ \sqrt{2} \end{pmatrix}$

$X_1 = \begin{pmatrix} -3 \cos \sqrt{2}t \\ 2 \cos \sqrt{2}t - \sqrt{2} \sin \sqrt{2}t \end{pmatrix} e^{-3t}$

$X_2 = \begin{pmatrix} -3 \sin \sqrt{2}t \\ \sqrt{2} \cos \sqrt{2}t + 2 \sin \sqrt{2}t \end{pmatrix} e^{-3t}$

$X(t) = C_1 X_1 + C_2 X_2, t \in (-\infty, \infty)$

3.) $X = \underbrace{\Phi C}_X + \underbrace{\Phi \int \Phi^{-1} F}_{X_P}$

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

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

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

$X_P = \Phi \int \Phi^{-1} F = \begin{pmatrix} \frac{3}{2}t - \frac{9}{4} \\ 2t - 7/2 \end{pmatrix}$