

1.

$$\begin{aligned}x_1' &= 2x_1 + 2x_2 \\x_2' &= x_1 + 3x_2\end{aligned}$$

- (a) Write this system in matrix form (let  $\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$  etc.) (10 pts)

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix}' = \begin{pmatrix} 2 & 2 \\ 1 & 3 \end{pmatrix} \cdot \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \text{ or } \mathbf{x}' = \begin{pmatrix} 2 & 2 \\ 1 & 3 \end{pmatrix} \cdot \mathbf{x}$$

- (b) Use the method of *eigenvalues* & *eigenvectors* to find the general solution to this system. (35 pts)

Characteristic polynomial is  $\begin{vmatrix} 2-x & 2 \\ 1 & 3-x \end{vmatrix} = (2-x)(3-x) - 2 = x^2 - 5x + 4 = (x-1)(x-4)$ .

Thus, the eigenvalues are  $\lambda = 1, 4$  (15pts). We now find the corresponding eigenvectors: (15 pts)

$\lambda = 1$ :  $\begin{pmatrix} 2-1 & 2 \\ 1 & 3-1 \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ 1 & 2 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 2 \\ 0 & 0 \end{pmatrix}$ , so  $a = -2b$ ,  $b = \text{anything}$ . Let  $b = -1$ ;  
then  $\mathbf{v}_1 = \begin{pmatrix} 2 \\ -1 \end{pmatrix}$ .

$\lambda = 4$ :  $\begin{pmatrix} 2-4 & 2 \\ 1 & 3-4 \end{pmatrix} = \begin{pmatrix} -2 & 2 \\ 1 & -1 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & -1 \\ 0 & 0 \end{pmatrix}$ , so  $a = b$ ,  $b = \text{anything}$ . Let  $b = 1$ ;  
then  $\mathbf{v}_4 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ .

The general solution is then  $\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = c_1 \mathbf{v}_1 e^t + c_2 \mathbf{v}_4 e^{4t} = \begin{pmatrix} 2c_1 e^t + c_2 e^{4t} \\ -c_1 e^t + c_2 e^{4t} \end{pmatrix}$ . This can also be written  $x_1(t) = 2c_1 e^t + c_2 e^{4t}$ , and  $x_2(t) = -c_1 e^t + c_2 e^{4t}$ . (15 pts)

- (c) Find the specific solution determined by the initial conditions  $x_1(0) = 3$  and  $x_2(0) = 1$ . (20 pts)

Putting  $t = 0$  in the expression for  $x_1$  and  $x_2$ , and using the initial conditions, give the equations

$$\begin{aligned}3 &= 2c_1 + c_2 \\1 &= -c_1 + c_2.\end{aligned}$$

These give  $c_1 = 2/3$  and  $c_2 = 5/3$ , so

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} \frac{4}{3}e^t + \frac{5}{3}e^{4t} \\ -\frac{2}{3}e^t + \frac{5}{3}e^{4t} \end{pmatrix}.$$

2. Suppose the system  $\mathbf{x}' = A\mathbf{x}$  has complex eigenvalue  $-3 + 2i$ , with eigenvector  $\mathbf{v} = \begin{pmatrix} 1 \\ i \end{pmatrix}$ . Find the general solution (in terms of trig functions). (35 pts)

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 1 \\ i \end{pmatrix} e^{-3t}(\cos 2t + i \sin 2t) = \begin{pmatrix} e^{-3t}(\cos 2t + i \sin 2t) \\ i e^{-3t}(\cos 2t + i \sin 2t) \end{pmatrix} = \underbrace{\begin{pmatrix} e^{-3t} \cos 2t \\ -e^{-3t} \sin 2t \end{pmatrix}}_{\text{real part}} + i \underbrace{\begin{pmatrix} e^{-3t} \sin 2t \\ e^{-3t} \cos 2t \end{pmatrix}}_{\text{imaginary part}}$$

Since the real and imaginary parts are always solutions, we get the general solution:

$$\begin{aligned} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} &= c_1 \underbrace{\begin{pmatrix} e^{-3t} \cos 2t \\ -e^{-3t} \sin 2t \end{pmatrix}}_{\text{real part}} + c_2 \underbrace{\begin{pmatrix} e^{-3t} \sin 2t \\ e^{-3t} \cos 2t \end{pmatrix}}_{\text{imaginary part}} \\ x_1 &= c_1 e^{-3t} \cos 2t + c_2 e^{-3t} \sin 2t \\ x_2 &= -c_1 e^{-3t} \sin 2t + c_2 e^{-3t} \cos 2t \end{aligned}$$