

Tutorial 7

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Sect. 7.5 12. $x' = \begin{pmatrix} 3 & 2 & 4 \\ 2 & 0 & 2 \\ 4 & 2 & 3 \end{pmatrix} x$ (*)

find the general sol.

Sol. $A = \begin{pmatrix} 3 & 2 & 4 \\ 2 & 0 & 2 \\ 4 & 2 & 3 \end{pmatrix}$. then $|A - \lambda I| = \begin{vmatrix} 3-\lambda & 2 & 4 \\ 2 & -\lambda & 2 \\ 4 & 2 & 3-\lambda \end{vmatrix}$
 $= -(\lambda+1)^2(\lambda-8)$.

Thus the eigenvalues are $r_1 = -1$, $r_2 = -1$, $r_3 = 8$.

The eigenvector ξ ~~for~~ corresponding to $r = -1$ satisfies.

$$A \xi = -\xi,$$

that is,
$$\begin{cases} 3\xi_1 + 2\xi_2 + 4\xi_3 = -\xi_1 \\ 2\xi_1 + 2\xi_3 = -\xi_2 \\ 4\xi_1 + 2\xi_2 + 3\xi_3 = -\xi_3 \end{cases}$$

$$\Rightarrow 2\xi_1 + \xi_2 + 2\xi_3 = 0,$$

(**)

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Hence two linearly independent vectors satisfying ~~****~~

are $\left(-\frac{\sqrt{2}}{2}, 0, \frac{\sqrt{2}}{2}\right)^T$, $\left(6 - \frac{2\sqrt{5}}{5}, \frac{\sqrt{5}}{5}\right)^T$

(**)

A similar calculation gives that the eigenvector v corresponding to eigenvalue $r = 8$ is $\left(\frac{2}{3}, \frac{1}{3}, \frac{2}{3}\right)^T$.

So a fundamental set of solutions of (*) is

(2)

$$x^{(1)}(t) = \begin{pmatrix} -\frac{\sqrt{2}}{2} \\ 0 \\ \frac{\sqrt{2}}{2} \end{pmatrix} e^{-t}, \quad x^{(2)}(t) = \begin{pmatrix} 0 \\ -\frac{2\sqrt{5}}{5} \\ \frac{\sqrt{5}}{5} \end{pmatrix} e^{-t}, \quad x^{(3)}(t) = \begin{pmatrix} \frac{2}{3} \\ \frac{1}{3} \\ \frac{2}{3} \end{pmatrix} e^{8t}$$

and the general solution is

$$x = C_1 \begin{pmatrix} -\frac{\sqrt{2}}{2} \\ 0 \\ \frac{\sqrt{2}}{2} \end{pmatrix} e^{-t} + C_2 \begin{pmatrix} 0 \\ -\frac{2\sqrt{5}}{5} \\ \frac{\sqrt{5}}{5} \end{pmatrix} e^{-t} + C_3 \begin{pmatrix} \frac{2}{3} \\ \frac{1}{3} \\ \frac{2}{3} \end{pmatrix} e^{8t} \quad \square$$

Sect. 7.6

[2]

Express the general solution. Choose an initial point and draw the corresponding trajectory in the $x_1 x_2$ -plane.

$$x' = \begin{pmatrix} -\frac{4}{5} & -1 \\ 2 & \frac{6}{5} \end{pmatrix} x$$

Sol:

So the eigenvalues are $r = \frac{1}{5} \pm i$

and the eigenvector of $r = \frac{1}{5} + i$ is

$$\left(-\frac{1-i}{2}, 1\right)^T$$

the eigenvector of $r = \frac{1}{5} - i$ is

$$\left(-\frac{1+i}{2}, 1\right)^T$$

So the general solution is $x(t) = C_1 \begin{pmatrix} -\frac{1-i}{2} \\ 1 \end{pmatrix} \left(\frac{1}{5} + i\right)t e^{\frac{1}{5}t} + C_2 \begin{pmatrix} -\frac{1+i}{2} \\ 1 \end{pmatrix} \left(\frac{1}{5} - i\right)t e^{\frac{1}{5}t}$

If the initial data is $x(0) = (a, b)^T$, $a, b \in \mathbb{R}$.

$$\text{then } c_1 \begin{pmatrix} -\frac{1-i}{2} \\ 1 \end{pmatrix} + c_2 \begin{pmatrix} -\frac{1+i}{2} \\ 1 \end{pmatrix} = \begin{pmatrix} a \\ b \end{pmatrix}$$

$$\Rightarrow \begin{cases} c_1 = \frac{b}{2} - (a + \frac{b}{2})i \\ c_2 = \frac{b}{2} + (a + \frac{b}{2})i \end{cases}$$

$$x(t) = \begin{pmatrix} a \\ b \end{pmatrix} e^{\frac{1}{5}t} \cos t + \begin{pmatrix} (a+b)i \\ -(a+b)i \end{pmatrix} e^{\frac{1}{5}t} i \sin t$$

$$= e^{\frac{1}{5}t} \begin{pmatrix} a \cos t - (a+b) \sin t \\ b \cos t + (a+b) \sin t \end{pmatrix}$$

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