

5) Third way \rightarrow Using Matrix Method

$$\left. \begin{aligned} \frac{dx}{dt} &= x + 3y \\ \frac{dy}{dt} &= x - y \end{aligned} \right\}$$

This system can be written as

$$\begin{pmatrix} x \\ y \end{pmatrix}' = X' = \begin{pmatrix} 1 & 3 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$$

where

$$X = \begin{pmatrix} x \\ y \end{pmatrix}$$

prime denotes derivative

i.e $X' = AX$

The characterised polynomial of A is

$$\det(A - \lambda I) = 0.$$

i.e $\begin{vmatrix} 1-\lambda & 3 \\ 1 & -1-\lambda \end{vmatrix} = 0 \Rightarrow -(1-\lambda)(1+\lambda) - 3 = 0$
 $\Rightarrow \lambda^2 - 4 = 0.$

$$\Rightarrow \lambda = \pm 2.$$

\therefore The Eigenvalues are 2, -2.

for $\lambda = 2$, let us find eigenvector corresponding to it.

$$(A - 2I) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} -1 & 3 \\ 1 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{cases} -x + 3y = 0 \\ x - 3y = 0 \end{cases} \Rightarrow x = 3y.$$

[here the coefficient matrix is $\begin{pmatrix} -1 & 3 \\ 1 & -3 \end{pmatrix}$ $\therefore \begin{vmatrix} -1 & 3 \\ 1 & -3 \end{vmatrix} = 0$,
 so it has infinite solⁿ]

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\therefore The eigenvector is $\begin{pmatrix} 3 \\ 1 \end{pmatrix}$

$$\begin{pmatrix} x \\ \frac{1}{3}x \end{pmatrix} = 2 \begin{pmatrix} 1 \\ \frac{1}{3} \end{pmatrix}$$

for $\lambda = -2$, the eigenvector is

$$(A + 2I) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} 3 & 3 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{cases} 3x + 3y = 0 \\ x + y = 0 \end{cases} \Rightarrow x = -y$$

\therefore the eigenvector is

$$\begin{pmatrix} x \\ -x \end{pmatrix} = x \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

[here also $\begin{vmatrix} 3 & 3 \\ 1 & 1 \end{vmatrix} = 0 \Rightarrow$ infinite solⁿ]

As these eigenvectors are, eigenvalues are real & distinct ($\lambda = 2, -2$) we have the general solⁿ for X as

$$X = c_1 \begin{pmatrix} 1 \\ 1/3 \end{pmatrix} e^{2t} + c_2 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{-2t}$$

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} c_1 e^{2t} + c_2 e^{-2t} \\ \frac{1}{3} c_1 e^{2t} - c_2 e^{-2t} \end{pmatrix}$$

$$\Rightarrow \left. \begin{aligned} x &= c_1 e^{2t} + c_2 e^{-2t} \\ y &= \frac{1}{3} c_1 e^{2t} - c_2 e^{-2t} \end{aligned} \right\} \text{Ans.}$$

Depending on the nature of eigenvalues λ_i 's we have

- i) All eigenvalues are real
- ii) some are complex conjugate

all are different from each other some are repeated.

* If the eigenvalue λ is a repeated root of the characteristic equation, but the system has only one non zero solution v_1 (upto scalar multiple), then the eigenvalue is said to be incomplete or defective & $x_1 = e^{\lambda t} v_1$ is the unique normal mode. We need another independent solⁿ. & this second independent solⁿ is given by

$$x_2 = e^{\lambda t} (t v_1 + v_2) \text{ where } v_2 \text{ is any vector satisfying } (A - \lambda I) v_2 = v_1.$$

Exercise: Find general solⁿ using different methods.

1) $X' = \begin{pmatrix} -3 & \sqrt{2} \\ \sqrt{2} & -2 \end{pmatrix} X$

6) $X' = \begin{pmatrix} -\frac{1}{2} & 1 \\ -1 & -\frac{1}{2} \end{pmatrix} X$

2) $X' = \begin{pmatrix} 2 & -1 \\ 3 & -2 \end{pmatrix} X$

7) $X' = \begin{pmatrix} \alpha & 2 \\ -2 & 0 \end{pmatrix} X,$
 (α being a parameter.)

3) $X' = \begin{pmatrix} 1 & 1 \\ 4 & -2 \end{pmatrix} X$

8) $X' = \begin{pmatrix} 7 & 1 \\ -4 & 3 \end{pmatrix} X, X(0) = \begin{pmatrix} 2 \\ -5 \end{pmatrix}$

4) $\frac{dx}{dt} = 4x - 3y$

$\frac{dy}{dt} = 8x - 6y$

9) $X' = \begin{pmatrix} -1 & 3/2 \\ -1/6 & -2 \end{pmatrix} X, X(2) = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$

5) $X' = \begin{pmatrix} -2 & 1 \\ -1 & 0 \end{pmatrix} X$

* For any doubt or suggestion you may contact with me through mail \rightarrow ipsita.rajwar@mail.com

Assignment-1

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① Transform the given equation into a system of first order equations.

i) $u'' + 2u = 0, u(0) = 0, u'(0) = 2. \text{ --- } (*)$

Solⁿ:

Let $x(t) = u(t)$
 $y(t) = u'(t)$ } define two new functions $x, y.$ — (1)

$\therefore x'(t) = u'(t) = y(t)$ (using (1))

$y'(t) = u''(t) = -2u = -2x(t)$
(from $*$) (using (1))

initial condition $x(0) = u(0) = 0$
 $y(0) = u'(0) = 2$

Hence we have the system of equations

$$\begin{aligned} x' &= y & \text{with } x(0) &= 0 \\ y' &= -2x & y(0) &= 2 \end{aligned}$$

Ans.

ii) $u'' + u' + 1.25u = 3 \cos t, u(0) = 2, u'(0) = 3.$

Solⁿ:

Define two new ~~variables~~ ^{functions} x, y as

$x(t) = u(t)$
 $y(t) = u'(t)$ } — (1)

$u'' + u' + 1.25u = 3 \cos t$
 $u'' = -u' - 1.25u + 3 \cos t$

$\therefore x'(t) = u'(t) = y(t)$ — (2)

$y'(t) = u''(t) = -u' - 1.25u + 3 \cos t$
 $\therefore y' = -y - 1.25x + 3 \cos t$

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$$x(0) = u(0) = 2$$

$$y(0) = u'(0) = 3$$

∴ The required system of equation,

$$\begin{cases} x' = y \\ y' = -y - 1.25x + 3\cos t \end{cases}$$

$$x(0) = 2$$

$$y(0) = 3.$$

Am

iii) $u^{(4)} - u = 0.$

Solⁿ:

Here we need four new functions,

Let

$$\begin{cases} x(t) = u(t) \\ y(t) = u'(t) \\ w(t) = u''(t) \\ z(t) = u'''(t) \end{cases} \quad \text{①}$$

Then

$$\begin{cases} x'(t) = u'(t) = y(t) \\ y'(t) = u''(t) = w(t) \\ w'(t) = u'''(t) = z(t) \\ z'(t) = u^{(4)}(t) = u = x \end{cases} \quad \text{from ①}$$

$$\begin{cases} u^4 - u = 0 \\ u^4 = u \end{cases}$$

∴ required system

$$\begin{cases} x'(t) = y \\ y' = w \\ w' = z \\ z' = x \end{cases}$$

Am

② Transform the given system into a single equation of higher order. (24)

$$\text{(i)} \quad \begin{aligned} x_1' &= x_1 - 2x_2 \\ x_2' &= 3x_1 - 4x_2 \end{aligned}$$

Solⁿ:

$$\begin{aligned} x_1' &= x_1 - 2x_2 \quad \text{--- (1)} \\ x_2' &= 3x_1 - 4x_2 \quad \text{--- (2)} \end{aligned}$$

from (1), we get $x_2 = \frac{1}{2} [x_1 - x_1']$
 $\Rightarrow x_2' = \frac{1}{2} [x_1' - x_1'']$ }

Putting these values we have

$$\frac{1}{2} [x_1' - x_1''] = 3x_1 - 4 \cdot \frac{1}{2} (x_1 - x_1')$$

$$\Rightarrow x_1' - x_1'' = 6x_1 - 4x_1 + 4x_1'$$

$$\Rightarrow x_1'' + 3x_1' + 2x_1 = 0$$

We can rename x_1 as u hence this system converted to a single equation of 2nd order as

$$\boxed{u'' + 3u' + 2u = 0}$$

$$\text{(ii)} \quad x_1' = 2x_2$$

$$x_2' = -2x_1$$

Solⁿ $x_1' = 2x_2 \Rightarrow x_2 = \frac{x_1'}{2}$ hence $x_2' = \frac{x_1''}{2}$

$$\text{h} \quad x_2' = -2x_1$$

$$\Rightarrow \frac{x_1''}{2} = -2x_1$$

$$\Rightarrow x_1'' + 4x_1 = 0$$

ie $u'' + 4u = 0$ is the required single eqⁿ for the system of equation.

Apply operator $(D+1)$ on (i) & operator $(D-1)$ on (ii) (26)

$$(D+1)(D-1)x + (D+1)(D-3)y = (D+1)e^t$$

$$(D-1)(D+1)x + (D-1)Dy = (D-1)e^{3t}$$

$$(D^2 - 2D - 3 - D^2 + D)y = (D+1)e^t - (D-1)e^{3t}$$

$$\Rightarrow (D-3)y = e^t + e^t - 3e^{3t} + 2e^{3t} = 2e^t$$

$$\therefore Dy + 3y = -2e^t$$

$$I.F = e^{3t}$$

$$\therefore y = e^{-3t} \left[-2 \int e^{3t} \cdot e^t dt + C_2 \right] = -2 \frac{e^t}{4} + C_2 e^{-3t}$$

$$y = -\frac{e^t}{2} + C_2 e^{-3t}$$

$$\frac{dy}{dt} = -\frac{e^t}{2} + (-3) \frac{e^{-3t}}{2} \cdot C_2$$

using the coefficient matrix

$$\begin{vmatrix} D-1 & D-3 \\ D+1 & D \end{vmatrix} = D^2 - D - D^2 + 3D + D + 3 = 3D + 3$$

which is 1 degree.

hence the no. of arbitrary constant should be 1.

use the eqn (ii) to find the relation between C_1 & C_2 .

$$\frac{e^t}{4} - 3C_1 e^{-3t} - \frac{e^t}{2} - 3C_2 \frac{e^{-3t}}{2} + \frac{e^t}{4} + C_2 e^{-3t} = e^t$$

$$\Rightarrow -2C_1 e^{-3t} - \frac{3C_2 e^{-3t}}{2} = e^{3t}$$

$$\Rightarrow C_2 = \frac{1}{3} (-2C_1 e^{-3t} - e^{3t}) e^{3t} = -\frac{2}{3} C_1 - \frac{1}{3} e^{6t}$$

$$\therefore y = -\frac{e^t}{2} + \left(-\frac{2}{3} C_1 - \frac{1}{3} e^{6t} \right) e^{-3t} = -\frac{e^t}{2} - \frac{2}{3} C_1 e^{-3t} - \frac{e^{3t}}{3}$$

hence the solⁿ of the system of eqn^s is

(27)

$$\left. \begin{aligned} x &= c_1 e^{-3t} + \frac{e^t}{4} \\ y &= -2c_1 \frac{e^{-3t}}{3} - \frac{e^{3t}}{3} - \frac{e^t}{2} \end{aligned} \right\} \text{Am.}$$

4) (i) determine whether the vector functions are linearly independent or not.

$$x_1 = \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^t, \quad x_2 = \begin{pmatrix} 2 \\ 6 \end{pmatrix} e^t + \begin{pmatrix} 8 \\ -8 \end{pmatrix} t e^t$$

Solⁿ:

$$x_1 = \begin{pmatrix} e^t \\ -e^t \end{pmatrix}, \quad x_2 = \begin{pmatrix} 2e^t + 8te^t \\ 6e^t - 8te^t \end{pmatrix}$$

Consider the Wronskian $W(x_1, x_2)$,

$$W = \begin{vmatrix} e^t & 2e^t + 8te^t \\ -e^t & 6e^t - 8te^t \end{vmatrix}$$

$$= 6e^{2t} - 8te^{2t} + 2e^{2t} + 8te^{2t}$$

$$= 8e^{2t} \neq 0 \quad \forall t.$$

$\therefore \{x_1, x_2\}$ are linearly independent.

(i) Check whether the vector functions $x_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{-t}$, $x_2 = \begin{pmatrix} 2 \\ 3 \end{pmatrix} e^t$ form a fundamental soln. set. If yes, find a fundamental matrix for the system & give a general soln.

Soln.: By definition, an independent soln set $\{x_1, x_2\}$ is called fundamental system of soln. of that system.

Consider the Wronskian $W(x_1, x_2)$

$$W = \begin{vmatrix} e^{-t} & 2e^t \\ 2e^{-t} & 3e^t \end{vmatrix} = 3e^0 - 4e^0 = -1 \neq 0$$

$\therefore \{x_1, x_2\}$ are linearly independent. Hence $\{x_1, x_2\}$ form a fundamental soln set.

The fundamental matrix for the system is defined as

$$\begin{bmatrix} e^{-t} & 2e^t \\ 2e^{-t} & 3e^t \end{bmatrix}$$

General soln is $x(t) = c_1 x_1 + c_2 x_2$

(ii) Show that $x = 2e^{2t}$, $y = -3e^{2t}$ and $x = e^{7t}$, $y = e^{7t}$ are (29)

Solⁿ of the homogeneous system

$$\frac{dx}{dt} = 5x + 2y$$

$$\frac{dy}{dt} = 3x + 4y$$

Solⁿ: Let $x = 2e^{2t}$, $y = -3e^{2t}$

then $\frac{dx}{dt} = 4e^{2t}$, $\frac{dy}{dt} = -6e^{2t}$

our system is

$$\left. \begin{aligned} \frac{dx}{dt} &= 5x + 2y \\ \frac{dy}{dt} &= 3x + 4y \end{aligned} \right\}$$

We can check

$$4e^{2t} = 5 \cdot 2e^{2t} - 2 \cdot 3e^{2t}$$

$$\hookrightarrow -6e^{2t} = 3 \cdot 2e^{2t} - 4 \cdot 3e^{2t}$$

holds for both x & y .

hence $\{x = 2e^{2t}, y = -3e^{2t}\}$ is a solⁿ. $\rightarrow \checkmark$

(*) Using another way let $\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} e^{7t} \\ e^{7t} \end{pmatrix}$

our system is $\begin{pmatrix} x \\ y \end{pmatrix}' = \begin{pmatrix} 5 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$.

$$\Rightarrow \begin{pmatrix} e^{7t} \\ e^{7t} \end{pmatrix}' = \begin{pmatrix} 5 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} e^{7t} \\ e^{7t} \end{pmatrix} = \begin{pmatrix} 7e^{7t} + 2e^{7t} \\ 3e^{7t} + 4e^{7t} \end{pmatrix}$$

$$= \begin{pmatrix} 7e^{7t} \\ 7e^{7t} \end{pmatrix} \text{ Satisfied}$$

hence $\{x = e^{7t}, y = e^{7t}\}$ is also a solⁿ. $\rightarrow \checkmark$

Q.5 Find the general solⁿ of the homogeneous linear system with constant coefficients:

$$\begin{aligned} \dot{x} &= 2x + 3y \\ \dot{y} &= -x - 2y \end{aligned}$$

Solⁿ: given system $\begin{pmatrix} x \\ y \end{pmatrix}' = \begin{pmatrix} 2 & 3 \\ -1 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$.

matrix $A = \begin{pmatrix} 2 & 3 \\ -1 & -2 \end{pmatrix}$

The characteristic eqⁿ is $|A - \lambda I| = 0$

$$\begin{aligned} \Rightarrow & \begin{vmatrix} 2-\lambda & 3 \\ -1 & -2-\lambda \end{vmatrix} = 0 \\ \Rightarrow & (2-\lambda)(-2-\lambda) + 3 = 0 \\ \Rightarrow & -(4-\lambda^2) + 3 = 0 \\ \Rightarrow & \lambda^2 - 1 = 0 \Rightarrow \lambda = \pm 1. \end{aligned}$$

eigenvalues are $\lambda = 1, \lambda = -1$
eigenvector corresponding to $\lambda = 1$.

$$\begin{aligned} & (A - 1 \cdot I) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \Rightarrow & \begin{pmatrix} 2-1 & 3 \\ -1 & -2-1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \Rightarrow & \begin{cases} x + 3y = 0 \\ -x - 3y = 0 \end{cases} \end{aligned}$$

$$x = -3y.$$

(31)

$$\therefore \text{eigenvector is } \begin{pmatrix} x \\ -\frac{1}{3}x \end{pmatrix} = x \begin{pmatrix} 1 \\ -\frac{1}{3} \end{pmatrix}$$

eigenvector corresponding to $\lambda = +1$

$$(A + 1 \cdot I) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} 2+1 & 3 \\ -1 & -2+1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \left. \begin{array}{l} 3x + 3y = 0 \\ -x - y = 0 \end{array} \right\} \Rightarrow x = -y.$$

$$\therefore \text{eigenvector is } \begin{pmatrix} x \\ -x \end{pmatrix} = x \begin{pmatrix} 1 \\ -1 \end{pmatrix}.$$

Therefore the solⁿ is

$$\begin{pmatrix} x \\ y \end{pmatrix} = c_1 e^t \begin{pmatrix} 1 \\ -\frac{1}{3} \end{pmatrix} + c_2 e^{-t} \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} c_1 e^t + c_2 e^{-t} \\ -\frac{1}{3} c_1 e^t - c_2 e^{-t} \end{pmatrix} \quad \leftarrow \text{Ans.}$$

(ii) $\frac{dx}{dt} = x$
 $\frac{dy}{dt} = -2x + y$

Sol. given system $\begin{pmatrix} x \\ y \end{pmatrix}' = \begin{pmatrix} 1 & 0 \\ -2 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$

matrix $A = \begin{pmatrix} 1 & 0 \\ -2 & 1 \end{pmatrix}$

The characteristic eqnⁿ is $|A - \lambda I| = 0$

$\Rightarrow \begin{vmatrix} 1-\lambda & 0 \\ -2 & 1-\lambda \end{vmatrix} = 0$

$\Rightarrow (1-\lambda)^2 = 0$

$\Rightarrow \lambda = 1, 1$ repeated root.

eigenvalue is $\lambda = 1$ with multiplicity 2.

eigenvector corresponding to $\lambda = 1$ is

$(A - I) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$

$\Rightarrow \begin{pmatrix} 1-1 & 0 \\ -2 & 1-1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$

$\Rightarrow \text{or } \begin{pmatrix} 0 & 0 \\ -2 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$

$\Rightarrow -2x = 0 \Rightarrow x = 0$. $\therefore y$ is free vector.

\therefore eigenvector is $\begin{pmatrix} 0 \\ y \end{pmatrix} = y \begin{pmatrix} 0 \\ 1 \end{pmatrix}$.

$\therefore \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ is our first eigenvector.

we have only ^(one) eigenvector (linearly indep.).

for second vector v_2 , we need to consider the eqⁿ

$$(A - I) \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}.$$

$$\Rightarrow \begin{pmatrix} 0 & 0 \\ -2 & 0 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$\Rightarrow -2v_1 = 1.$$

$\Rightarrow v_1 = -1/2$. & v_2 is free.

desired second ~~eigenvector~~ ^{general vector} is $\begin{pmatrix} -1/2 \\ v_2 \end{pmatrix}$ is a nontrivial choice

$$\text{is } \begin{pmatrix} -1/2 \\ 0 \end{pmatrix} \therefore v = \begin{pmatrix} -1/2 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} t = \begin{pmatrix} -1/2 \\ t \end{pmatrix} \quad (\text{by } \otimes \text{ in note, discussed earlier})$$

and we have $\begin{pmatrix} 0 \\ 1 \end{pmatrix}$ & $\begin{pmatrix} -1/2 \\ t \end{pmatrix}$ are linearly independent.

\therefore a general solⁿ of the system is

$$\begin{pmatrix} x \\ y \end{pmatrix} = c_1 e^t \begin{pmatrix} 0 \\ 1 \end{pmatrix} + c_2 e^t \begin{pmatrix} -1/2 \\ t \end{pmatrix}$$

$$= \cancel{\begin{pmatrix} -c_2 e^t \\ c_2 e^t \end{pmatrix}} = \begin{pmatrix} -\frac{c_2}{2} e^t \\ c_1 e^t + c_2 e^t \end{pmatrix}.$$

a general solⁿ

$$\therefore \left. \begin{aligned} x &= -\frac{c_2}{2} t \cdot e^t \\ y &= c_1 e^t + c_2 t e^t \end{aligned} \right\} \text{Ans.}$$