

HOMEWORK 05

1 Exercises

Exercise. PS4.3.1

SOLUTION. The general solution of the system $\mathbf{y}' = \mathbf{A}\mathbf{y}$ with

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

is $\mathbf{y}(t) = c_1 e^{\lambda_1 t} \mathbf{x}_1 + c_2 e^{\lambda_2 t} \mathbf{x}_2$, with λ_1, λ_2 eigenvalues of \mathbf{A} , and $\mathbf{x}_1, \mathbf{x}_2$ the corresponding eigenvectors, and $\mathbf{c} = \mathbf{X}^{-1} \mathbf{y}(0)$.

In[58]:= A={{1,1},{3,-1}}; MatrixForm[A]

$$\begin{pmatrix} 1 & 1 \\ 3 & -1 \end{pmatrix}$$

In[59]:= lambda = Eigenvalues[A]; Lambda = DiagonalMatrix[lambda]; MatrixForm[Lambda]

$$\begin{pmatrix} -2 & 0 \\ 0 & 2 \end{pmatrix}$$

In[62]:= X = Transpose[Eigenvectors[A]]; MatrixForm[X]

$$\begin{pmatrix} -1 & 1 \\ 3 & 1 \end{pmatrix}$$

The general solution is

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

Here are some additional verifications not required in your homework solution, but given to show that the above result is confirmed by the Mathematica DSolve function.

In[74]:= y[t_]={y1[t],y2[t]};
sol[t_]=Expand[DSolveValue[{y'[t] == A . y[t], y1[0]==y10, y2[0]==y20},y[t],t]]

$$\left\{ \frac{1}{2} e^{-4t} y10 + \frac{1}{2} e^{-2t} y10 - \frac{1}{2} e^{-4t} y20 + \frac{1}{2} e^{-2t} y20, -\frac{1}{2} e^{-4t} y10 + \frac{1}{2} e^{-2t} y10 + \frac{1}{2} e^{-4t} y20 + \frac{1}{2} e^{-2t} y20 \right\}$$

In[49]:= sol[0]

$$\{y10, y20\}$$

In[75]:= c = Inverse[X]. {y10,y20};
ans[t_]=Expand[c[[1]] Exp[lambda[[1]] t] X[[1]] + c[[2]] Exp[lambda[[2]] t] X[[2]]]

$$\left\{ \frac{1}{2} e^{-4t} y10 + \frac{1}{2} e^{-2t} y10 - \frac{1}{2} e^{-4t} y20 + \frac{1}{2} e^{-2t} y20, -\frac{1}{2} e^{-4t} y10 + \frac{1}{2} e^{-2t} y10 + \frac{1}{2} e^{-4t} y20 + \frac{1}{2} e^{-2t} y20 \right\}$$

In[78]:= Simplify[ans[t] == sol[t]]

True

Exercise. PS1.1.6

SOLUTION.

In[1]:=

Exercise. PS1.1.7

SOLUTION.

In[1]:=

Exercise. PS1.1.8

SOLUTION.

In[1]:=

Exercise. PS1.2.2

SOLUTION.

In[1]:=

Exercise. PS1.2.3

SOLUTION.

In[1]:=

Exercise. PS1.2.4

SOLUTION.

In[1]:=

Exercise. PS1.3.5

SOLUTION.

In[1]:=

2 Problems

Problem. PS1.1.16

SOLUTION.

In[1]:=

Problem. PS1.1.17

SOLUTION.

In[1]:=

Problem. PS1.1.18

SOLUTION.

In[1]:=

Problem. PS1.3.22

SOLUTION.

In[1]:=

3 Projects

3.1 PS2.1.16