

7.8.7

$$\dot{x} = \begin{bmatrix} 1 & -4 \\ 4 & -7 \end{bmatrix} x \quad x(0) = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

$$\det \begin{bmatrix} 1-\lambda & -4 \\ 4 & -7-\lambda \end{bmatrix} = 0 = (1-\lambda)(-7-\lambda) + 16 = 0$$

$$0 = \lambda^2 + 7\lambda - \lambda + 16 - 7 = \lambda^2 + 6\lambda + 9$$

$$0 = (\lambda + 3)^2 \quad \lambda = -3, -3$$

$$(A - \lambda I) \xi = 0$$

$$\begin{bmatrix} 4 & -4 & | & 0 \\ 4 & -4 & | & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 4 & -4 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \Rightarrow 1 \text{ row of 0's, 1 req. eigenvector}$$

$$\hat{\xi}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\begin{bmatrix} 4 & -4 & | & 1 \\ 4 & -4 & | & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -1 & | & 1/4 \\ 0 & 0 & | & 0 \end{bmatrix} \quad x - y = 1/4 x$$

$$3/4 x = y \Rightarrow \xi_2 = \begin{bmatrix} 1 \\ 3/4 \end{bmatrix}$$

Gen Soln:

$$\xi(t) = c_1 \xi_1 e^{-3t} + c_2 (\xi_2 + t \xi_1) e^{-3t}$$

$$\xi(t) = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{-3t} + c_2 \left(\begin{bmatrix} 1 \\ 3/4 \end{bmatrix} + t \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right) e^{-3t}$$

$$\xi(0) = \begin{bmatrix} 3 \\ 2 \end{bmatrix} = \begin{bmatrix} c_1 + c_2 \\ c_1 + 3/4 c_2 \end{bmatrix}$$

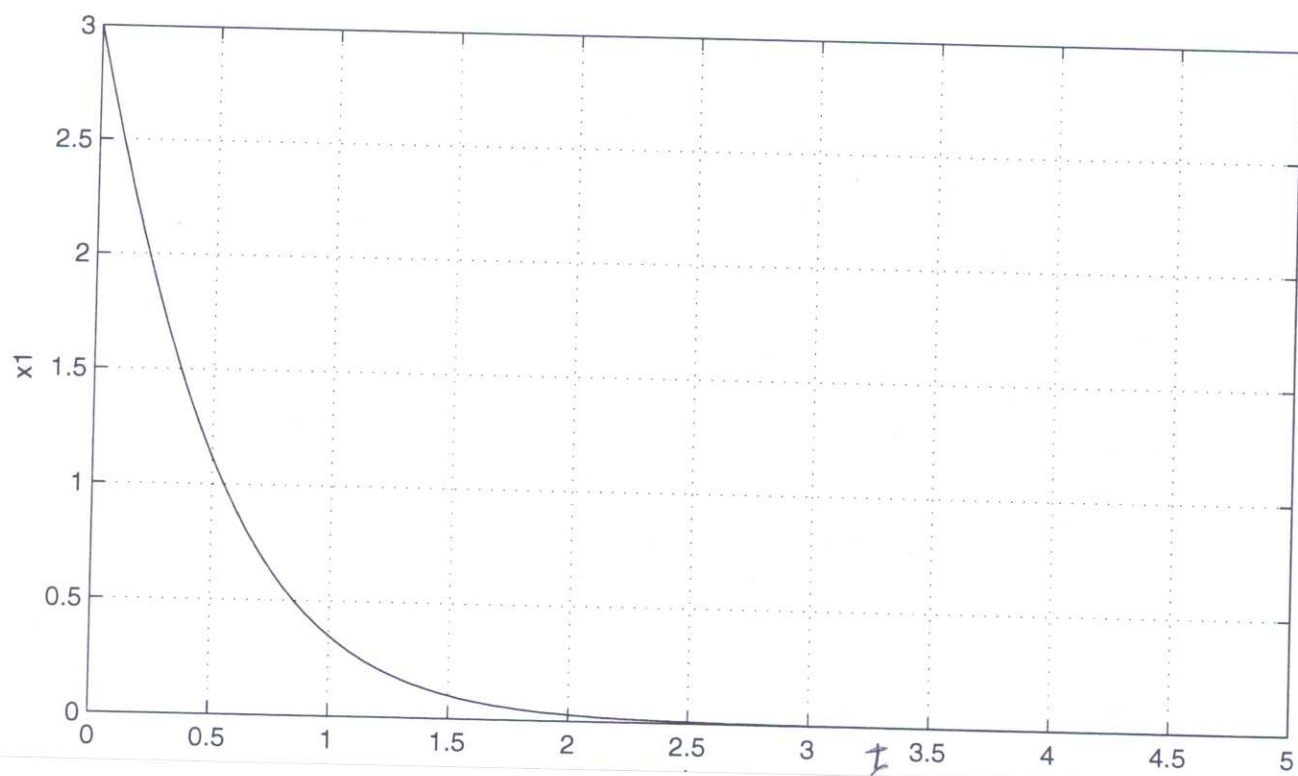
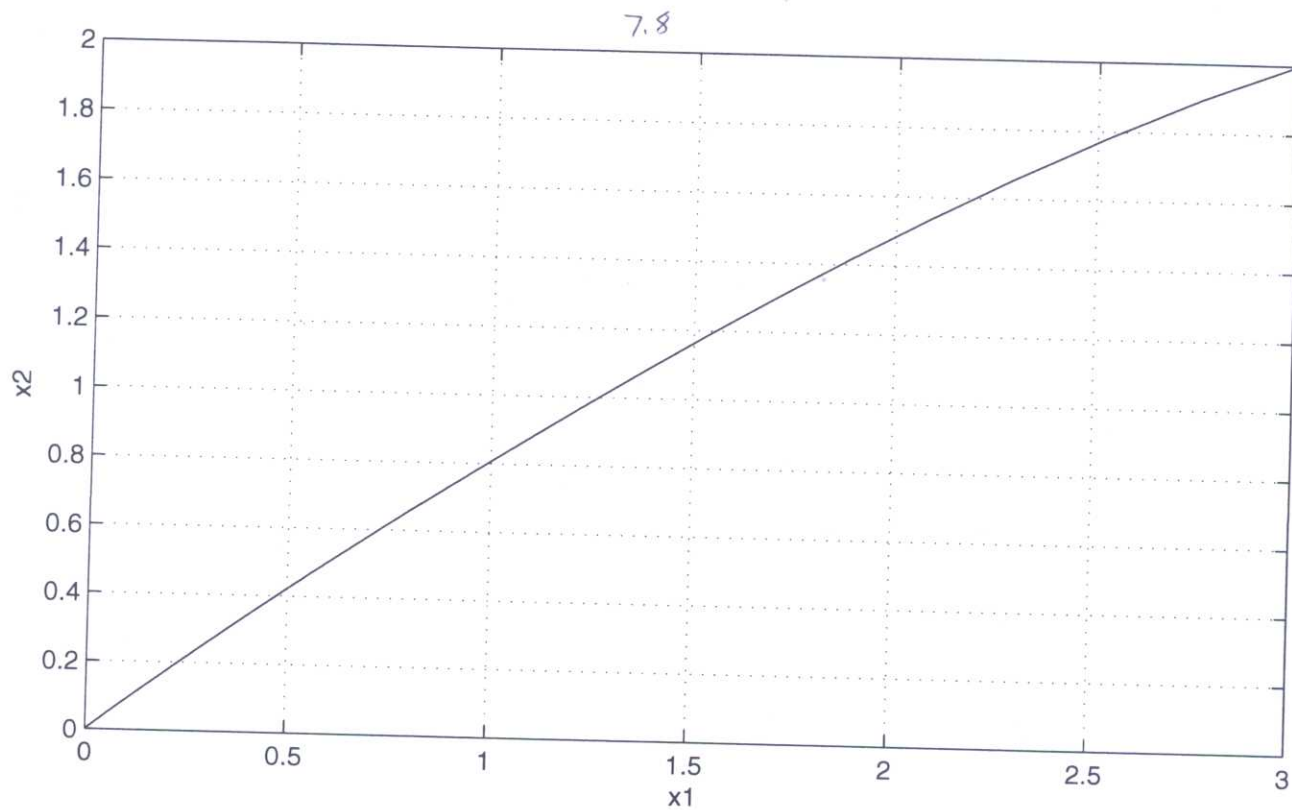
$$c_1 + c_2 = 3 \quad c_1 = 3 - c_2$$

$$c_1 + 3/4 c_2 = 2 \quad \therefore 3 - c_2 + 3/4 c_2 = 2$$

$$-1/4 c_2 = -1 \quad c_2 = 4 \quad c_1 = -1$$

$$x(t) = -1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{-3t} + 4 \left[\begin{bmatrix} 1 \\ 3/4 \end{bmatrix} + t \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right] e^{-3t}$$

$$x(t) = \begin{bmatrix} 3 + 4t \\ 2 + 4t \end{bmatrix} e^{-3t}$$



7.8.10

$$\dot{x} = \begin{bmatrix} 3 & 9 \\ -1 & -3 \end{bmatrix} x \quad x(0) = \begin{pmatrix} 2 \\ 4 \end{pmatrix}$$

$$\det \begin{bmatrix} 3-\lambda & 9 \\ -1 & -3-\lambda \end{bmatrix} = 0 = (3-\lambda)(-3-\lambda) + 9 = 0$$

$$\lambda^2 + 3\lambda - 3\lambda - 9 + 9 = 0$$

$$\lambda^2 = 0 \Rightarrow \lambda = 0, 0$$

$$(A - \lambda I)\xi = 0$$

$$\begin{bmatrix} 3 & 9 & | & 0 \\ -1 & -3 & | & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 3 & 9 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \quad 3x + 9y = 0$$

$$3x = -9y \Rightarrow \xi_1 = \begin{bmatrix} -3 \\ 1 \end{bmatrix}$$

• one reg. eigenvector $\Rightarrow$ one gen. eigenvector.

$$\begin{bmatrix} 3 & 9 & | & -3 \\ -1 & -3 & | & 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 3 & 9 & | & -3 \\ 0 & 0 & | & 0 \end{bmatrix} \quad 3x + 9y = -3x$$

$$9y = -6x \Rightarrow \xi_2 = \begin{bmatrix} -1/2 \\ 1/3 \end{bmatrix}$$

$$\text{Gen Soln: } x(t) = c_1 \xi_1 e^{0t} + c_2 [\xi_2 + t \xi_1] e^{0t}$$

$$= c_1 \begin{bmatrix} -3 \\ 1 \end{bmatrix} + c_2 \left[\begin{bmatrix} -1/2 \\ 1/3 \end{bmatrix} + t \begin{bmatrix} -3 \\ 1 \end{bmatrix} \right]$$

$$x(0) = \begin{bmatrix} 2 \\ 4 \end{bmatrix} = \begin{bmatrix} -3c_1 + c_2 \\ c_1 - 4/3 c_2 \end{bmatrix} \Rightarrow \begin{cases} 2 = -3c_1 + c_2 \\ 4 = c_1 - 4/3 c_2 \end{cases} \Rightarrow c_2 = 2 + 3c_1$$

$$c_1 - \frac{4}{3}c_2 = 4$$

$$c_1 - \frac{4}{3}(2 + 3c_1) = 4$$

$$c_1 - \frac{8}{3} - 4c_1 = 4$$

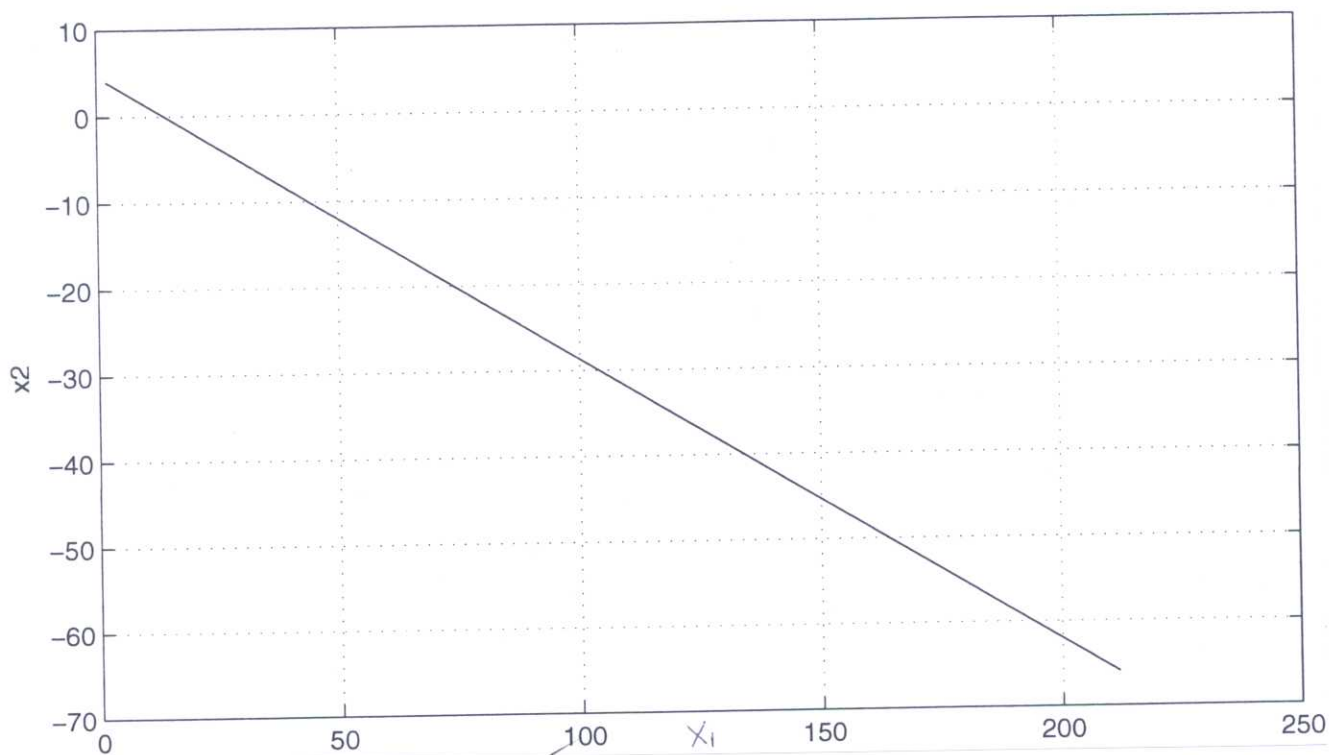
$$-3c_1 = \frac{16}{3} \quad c_1 = -\frac{16}{9}$$

$$c_2 = -14$$

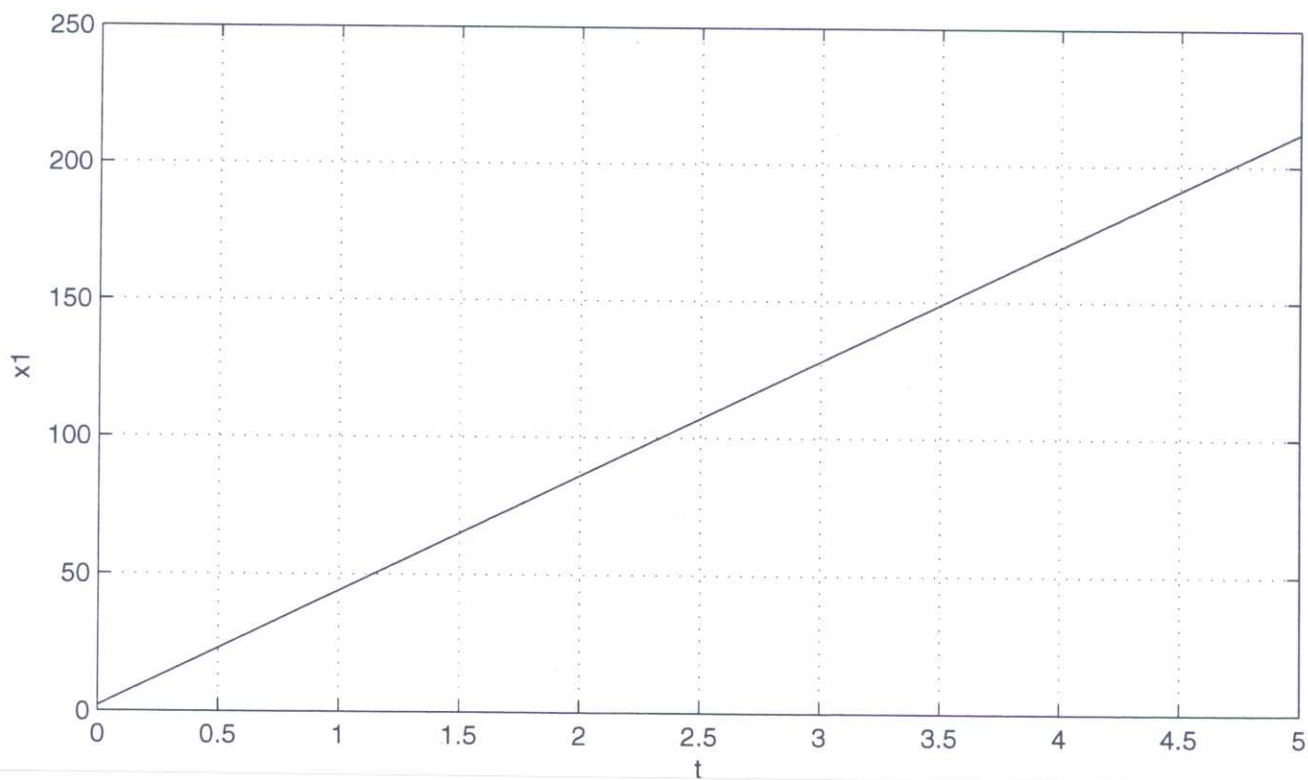
$$x(t) = -\frac{16}{9} \begin{bmatrix} -3 \\ 1 \end{bmatrix} - 14 \left[\begin{bmatrix} -1/2 \\ 1/3 \end{bmatrix} + t \begin{bmatrix} -3 \\ 1 \end{bmatrix} \right]$$

$$x(t) = \begin{bmatrix} 2 \\ 4 \end{bmatrix} - 14 \begin{bmatrix} -3 \\ 1 \end{bmatrix} t$$

7.10



7.16



Problem 2

$$\dot{\xi} = A\xi$$

$$A = \begin{bmatrix} 2 & 1 & 0 & 0 & 0 \\ 0 & 2 & 1 & 0 & 0 \\ 0 & 0 & 2 & 1 & 0 \\ 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 0 & 2 \end{bmatrix}$$

• Note, since A is upper triangular, we can read λ 's off of the diagonal. In our case, $\lambda = 2, 2, 2, 2, 2$

• Look for regular eigenv's.

$$(A - \lambda I)\xi_1 = 0$$

$$\begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \xi_1 \\ \xi_2 \\ \xi_3 \\ \xi_4 \\ \xi_5 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

1 row of zeros $\Rightarrow$ 1 reg. eigenvector

$$\xi_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

• Generalized ev's

$$\begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \xi_1 \\ \xi_2 \\ \xi_3 \\ \xi_4 \\ \xi_5 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow \xi_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \xi_1 \\ \xi_2 \\ \xi_3 \\ \xi_4 \\ \xi_5 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow \xi_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \xi_1 \\ \xi_2 \\ \xi_3 \\ \xi_4 \\ \xi_5 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow \xi_4 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \xi_1 \\ \xi_2 \\ \xi_3 \\ \xi_4 \\ \xi_5 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow \xi_5 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

General Solution:

$$\xi(t) = c_1 \xi_1 e^{2t} + c_2 (\xi_2 + \xi_1 t) e^{2t} + c_3 (\xi_3 + t \xi_2 + \frac{t^2}{2} \xi_1) e^{2t}$$

$$+ c_4 (\xi_4 + t \xi_3 + \frac{t^2}{2} \xi_2 + \frac{t^3}{3} \xi_1) e^{2t}$$

$$+ c_5 (\xi_5 + t \xi_4 + \frac{t^2}{2} \xi_3 + \frac{t^3}{3} \xi_2 + \frac{t^4}{4} \xi_1) e^{2t}$$

Problem 3

$$\dot{\mathbf{x}} = A\mathbf{x} \quad A = \begin{bmatrix} 4 & 1 & 0 & 0 & 0 \\ 0 & 4 & 0 & 0 & 0 \\ 0 & 0 & 2 & 1 & 0 \\ 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 0 & 2 \end{bmatrix}$$

- Since A is upper triangular we read λ 's off of the diagonal.
 $\lambda = 4, 4, 2, 2, 2$

- Find ev's for $\lambda = 4$

$$\hookrightarrow \text{Regular: } \left[\begin{array}{ccccc|c} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & -2 & 1 & 0 & 0 \\ 0 & 0 & 0 & -2 & 1 & 0 \\ 0 & 0 & 0 & 0 & -2 & 0 \end{array} \right] \Rightarrow \text{one row of zeros, so one reg. ev}$$

$$\mathbf{x}_1^1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\hookrightarrow \text{Generalized } \left[\begin{array}{ccccc|c} 0 & 1 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & -2 & 1 & 0 & 0 \\ 0 & 0 & 0 & -2 & 1 & 0 \\ 0 & 0 & 0 & 0 & -2 & 0 \end{array} \right] \Rightarrow \mathbf{x}_1^2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

- Find ev's for $\lambda = 2$

$$\hookrightarrow \text{Regular: } \left[\begin{array}{ccccc|c} 2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right] \Rightarrow \text{One row of zeros, so one reg. ev}$$

$$\mathbf{x}_2^1 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

$\hookrightarrow$ Generalized

$$\left[\begin{array}{ccccc|c} 2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right] \Rightarrow \mathbf{x}_2^2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} \quad \left[\begin{array}{ccccc|c} 2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right] \Rightarrow \mathbf{x}_2^3 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

- General Solution

$$\mathbf{x}(t) = c_1 \mathbf{x}_1^1 e^{4t} + c_2 (\mathbf{x}_1^2 + \mathbf{x}_1^1 t) e^{4t} + c_3 \mathbf{x}_2^1 e^{2t} + c_4 (\mathbf{x}_2^2 + \mathbf{x}_2^1 t) e^{2t} + c_5 (\mathbf{x}_2^3 + \mathbf{x}_2^2 t + \frac{t^2}{2} \mathbf{x}_2^1) e^{2t}$$

Problem 4

$$\dot{\mathbf{x}} = A\mathbf{x}$$

$$A = \begin{bmatrix} 2 & 0 & 0 & 0 & 0 \\ 0 & 2 & 1 & 0 & 0 \\ 0 & 0 & 2 & 1 & 0 \\ 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 0 & 2 \end{bmatrix}$$

• Since A is triangular $\lambda = 2, 2, 2, 2, 2$

• Find ev's for $\lambda = 2$

↳ Regular

$$\begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

2 Rows of 0's
 $\Rightarrow$ 2 regular ev's

$$\mathbf{x}_1' = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad \mathbf{x}_2' = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

↳ Generalized $\mathbf{x}_1'$

$$\begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \text{no solution}$$

↳ $\mathbf{x}_2'$

$$\begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \quad \mathbf{x}_2'' = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\text{Similarly } \mathbf{x}_2''' = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \quad \mathbf{x}_2^{(4)} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

• General Solution

$$\mathbf{x}(t) = c_1 \mathbf{x}_1' e^{2t} + c_2 \mathbf{x}_2' e^{2t} + c_3 (\mathbf{x}_2' t + \mathbf{x}_2'') e^{2t}$$

$$+ c_4 \left(\frac{\mathbf{x}_2' t^2}{2} + \mathbf{x}_2'' t + \mathbf{x}_2''' \right) e^{2t} + c_5 \left(\frac{t^3}{3} \mathbf{x}_2' + \frac{t^2}{2} \mathbf{x}_2'' + t \mathbf{x}_2''' + \mathbf{x}_2^{(4)} \right) e^{2t}$$

Problem 5

$$\dot{\xi} = \xi A$$

$$A = \begin{bmatrix} 2 & 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 \\ 0 & 0 & 2 & 1 & 0 \\ 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 0 & 2 \end{bmatrix}$$

• Since A is triangular $\lambda = 2, 2, 2, 2, 2$

• Find ev's for $\lambda = 2$

↳ Regular : $\begin{bmatrix} 0 & 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 1 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 1 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \end{bmatrix} \rightarrow 3 \text{ rows of zeros gives } 3 \text{ regular ev's}$

$$\xi_1' = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\xi_2' = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\xi_3' = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

↳ Generalized

$$\xi_1' : \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & | & 1 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 1 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 1 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \end{bmatrix} \rightarrow \text{no solution}$$

$$\xi_2' : \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 1 \\ 0 & 0 & 0 & 1 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 1 & | & 0 \\ 1 & 0 & 0 & 0 & 0 & | & 0 \end{bmatrix} \rightarrow \text{no solution}$$

$$\xi_3' : \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 1 & 0 & | & 1 \\ 0 & 0 & 0 & 0 & 1 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \end{bmatrix} \Rightarrow \xi_3^2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}$$

Similarly, $\xi_3^3 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$

General Solution:

$$\xi(t) = C_1 \xi_1' e^{2t} + C_2 \xi_2' e^{2t} + C_3 \xi_3' e^{2t}$$

$$+ C_4 (t \xi_3' + \xi_3^2) e^{2t} + C_5 (t^2/2 \xi_3' + t \xi_3^2 + \xi_3^3) e^{2t}$$

Problem 6

$$\dot{\xi} = A \xi$$

$$A = \begin{bmatrix} -4 & 1 & 0 & 0 & 0 \\ 0 & -4 & 0 & 0 & 0 \\ 0 & 0 & -4 & 0 & 0 \\ 0 & 0 & 0 & -2 & 1 \\ 0 & 0 & 0 & 0 & -2 \end{bmatrix}$$

• Since A is triangular $\lambda = -4, -4, -4, -2, -2$

• Find regular ev for $\lambda = -4$

$$\begin{bmatrix} 0 & 1 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 2 & 1 & | & 0 \\ 0 & 0 & 0 & 0 & 2 & | & 0 \end{bmatrix} \Rightarrow 2 \text{ rows of } 0 \text{ give two reg. ev's}$$

$$\xi_1' = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad \xi_2' = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

↳ Generalized ξ_1'' :

$$\begin{bmatrix} 0 & 1 & 0 & 0 & 0 & | & 1 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 2 & 1 & | & 0 \\ 0 & 0 & 0 & 0 & 2 & | & 0 \end{bmatrix} \Rightarrow \xi_1'' = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

ξ_2'' :

$$\begin{bmatrix} 0 & 1 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 1 \\ 0 & 0 & 0 & 2 & 1 & | & 0 \\ 0 & 0 & 0 & 0 & 2 & | & 0 \end{bmatrix} \Rightarrow \text{no solution}$$

• Find ev's for $\lambda = -2$

$$\begin{bmatrix} -2 & 1 & 0 & 0 & 0 & | & 0 \\ 0 & -2 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & -2 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 1 & | & 0 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \end{bmatrix} \Rightarrow 1 \text{ row of } 0\text{'s} \Rightarrow 1 \text{ reg. ev}$$

$$\xi_3' = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}$$

↳ Generalized:

$$\begin{bmatrix} -2 & 1 & 0 & 0 & 0 & | & 0 \\ 0 & -2 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & -2 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & 1 & | & 1 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \end{bmatrix} \Rightarrow \xi_3'' = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

• Gen Soln:

$$\xi(t) = C_1 \xi_1' e^{-4t} + C_2 \xi_2' e^{-4t} + C_3 (t \xi_1' + \xi_1'') e^{-4t} + C_4 \xi_3' e^{-2t} + C_5 (\xi_3' t + \xi_3'') e^{-2t}$$

Problem 7

• Find the exact solution $\xi(0) = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}$

• From (6)

$$\xi(0) = \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \\ c_5 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} \Rightarrow c_1 = c_2 = c_3 = c_4 = c_5 = 1$$

$$\xi(t) = \xi_1^1 e^{-4t} + \xi_2^1 e^{-4t} + (t\xi_1^1 + \xi_1^2) e^{-4t} + \xi_3^1 e^{-2t} + (\xi_3^1 t + \xi_3^2) e^{-4t}$$