Solutions to the Attendance Quiz # 20 for Dr. Z.'s Calc4 for Lecture 20

1. Solve the initial value system

$$\mathbf{x}'(t) = \begin{pmatrix} -4 & 5\\ -1 & 0 \end{pmatrix} \mathbf{x}(t) \quad ; \quad \mathbf{x}(0) = \begin{pmatrix} 1\\ -2 \end{pmatrix}$$

Sol. 1: The characteristic matrix is

$$\begin{pmatrix} -4-r & 5\\ -1 & 0-r \end{pmatrix} = \begin{pmatrix} -4-r & 5\\ -1 & -r \end{pmatrix}$$

.

The **determinant**, is

$$(-4-r)(-r) - 5(-1) = (r+4)(r) + 5 = r^2 + 4r + 5$$
.

The characteristic equation is

$$r^2 + 4r + 5 = 0$$
 .

The **eigenvalues** are

$$\frac{-4 \pm \sqrt{4^2 - 4(1)(5)}}{2 \cdot 1} = \frac{-4 \pm \sqrt{-4}}{2} = \frac{-4 \pm 2i}{2} = -2 \pm i \quad .$$

Whenever we have **complex** roots, it is enough to only consider **one** eigenvalue.

Let's take r = -2 + i.

Going back to the characteristic matrix:

$$\begin{pmatrix} -4 - (-2+i) & 5\\ -1 & -(-2+i) \end{pmatrix} = \begin{pmatrix} -2-i & 5\\ -1 & 2-i \end{pmatrix}$$

Next we find an **eigenvector** $\begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$, such that

$$\begin{pmatrix} -2-i & 5\\ -1 & 2-i \end{pmatrix} \begin{pmatrix} c_1\\ c_2 \end{pmatrix} = \begin{pmatrix} 0\\ 0 \end{pmatrix} \quad .$$

Spelling out, we have to solve the system

$$(-2-i)c_1 + 5c_2 = 0$$
 ,
 $-c_1 + (2-i)c_2 = 0$.

We can take either equation, so let's take the second that is simpler. We get

$$c_1 = (2-i)c_2$$

Putting this inside the tentative eigenvector $\begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$:

$$\begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} (2-i)c_2 \\ c_2 \end{pmatrix} = c_2 \begin{pmatrix} 2-i \\ 1 \end{pmatrix}$$

We can take c_2 to be **anything** EXCEPT ZERO! So let's take $c_2 = 1$, and we got

-2+i is an eigenvalue, that has an eigenvector $\begin{pmatrix} 2-i\\1 \end{pmatrix}$

So a **solution** (in the complex world!) is

$$e^{(-2+i)t}\begin{pmatrix}2-i\\1\end{pmatrix} = e^{-2t}e^{it}\begin{pmatrix}(2-i)\\1\end{pmatrix} = e^{-2t}\begin{pmatrix}(2-i)e^{it}\\e^{it}\end{pmatrix}$$

Now is time to use Euler's Lovely Formula

$$e^{it} = \cos t + i\sin t$$

So the above solution is:

$$e^{-2t} \left(\begin{array}{c} (2-i)(\cos t + i\sin t) \\ \cos t + i\sin t \end{array} \right)$$

Expanding the top entry, we get

$$e^{-2t} \begin{pmatrix} 2\cos t + 2i\sin t - i\cos t - i^{2}\sin t \\ \cos t + i\sin t \end{pmatrix} = e^{-2t} \begin{pmatrix} 2\cos t + 2i\sin t - i\cos t - (-1)\sin t \\ \cos t + i\sin t \end{pmatrix}$$
$$= e^{-2t} \begin{pmatrix} 2\cos t + 2i\sin t - i\cos t + \sin t \\ \cos t + i\sin t \end{pmatrix} = e^{-2t} \begin{pmatrix} (2\cos t + \sin t) + i(2\sin t - \cos t) \\ \cos t + i\sin t \end{pmatrix}$$
$$= e^{-2t} \begin{pmatrix} 2\cos t + \sin t \\ \cos t \end{pmatrix} + ie^{-2t} \begin{pmatrix} 2\sin t - \cos t \\ \sin t \end{pmatrix}$$

Both real part $e^{-2t} \begin{pmatrix} 2\cos t + \sin t \\ \cos t \end{pmatrix}$ and imaginary part $e^{-2t} \begin{pmatrix} 2\sin t - \cos t \\ \sin t \end{pmatrix}$ are solutions, and they are independent, so the general solution is

$$\mathbf{x}(t) = e^{-2t} \left(c_1 \left(\frac{2\cos t + \sin t}{\cos t} \right) + c_2 \left(\frac{2\sin t - \cos t}{\sin t} \right) \right)$$

Note: these c_1, c_2 have no relation to the previous c_1, c_2 to find the eigenvector.

Now it is time to find c_1, c_2 by taking advantage of the **initial condition** $\mathbf{x}(0) = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$.

Plugging-in t = 0 in the general solution gives

$$\mathbf{x}(0) = e^{-2 \cdot 0} \left(c_1 \left(\frac{(2\cos 0 + \sin 0)}{\cos 0} \right) + c_2 \left(\frac{2\sin 0 - \cos 0}{\sin 0} \right) \right)$$
$$c_1 \left(\frac{2}{1} \right) + c_2 \left(\frac{-1}{0} \right) = \left(\frac{2c_1 - c_2}{c_1} \right)$$

Since $\mathbf{x}(0) = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$, we have

$$\begin{pmatrix} 2c_1 - c_2 \\ c_1 \end{pmatrix} = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$$

Spelling it out, we get a system

$$2c_1 - c_2 = 1$$

 $c_1 = -2$.

From the second equation we have $c_1 = -2$. Plugging into the first equation, we have

$$2(-2) - c_2 = 1$$

$$-4 - c_2 = 1 \quad ,$$

so $c_2 = -5$.

Plugging-in $c_1 = -2$, $c_2 = -5$ into the general solution gives

$$\mathbf{x}(t) = e^{-2t} \left(-2 \left(\frac{2\cos t + \sin t}{\cos t} \right) - 5 \left(\frac{2\sin t - \cos t}{\sin t} \right) \right)$$

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This is **perfectly correct**, but it can be simplified.

$$\mathbf{x}(t) = e^{-2t} \left(\begin{pmatrix} -4\cos t - 2\sin t \\ -2\cos t \end{pmatrix} + \begin{pmatrix} -10\sin t + 5\cos t \\ -5\sin t \end{pmatrix} \right)$$
$$= e^{-2t} \begin{pmatrix} \cos t - 12\sin t \\ -2\cos t - 5\sin t \end{pmatrix} \quad .$$

Ans. to 1:

$$\mathbf{x}(t) = e^{-2t} \begin{pmatrix} \cos t - 12\sin t \\ -2\cos t - 5\sin t \end{pmatrix} \quad .$$