

4. Linear Systems

4A. Review of Matrices

4A-1. Verify that $\begin{pmatrix} 2 & 0 & 1 \\ 1 & -1 & -2 \end{pmatrix} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 2 & 1 \\ -1 & 0 & 2 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 3 & -2 & -6 \end{pmatrix}$.

4A-2. If $A = \begin{pmatrix} 1 & 2 \\ 3 & -1 \end{pmatrix}$ and $B = \begin{pmatrix} 0 & -1 \\ 2 & 1 \end{pmatrix}$, show that $AB \neq BA$.

4A-3. Calculate A^{-1} if $A = \begin{pmatrix} 2 & 2 \\ 3 & 2 \end{pmatrix}$, and check your answer by showing that $AA^{-1} = I$ and $A^{-1}A = I$.

4A-4. Verify the formula given in Notes LS.1 for the inverse of a 2×2 matrix.

4A-5. Let $A = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix}$. Find $A^3 (= A \cdot A \cdot A)$.

4A-6. For what value of c will the vectors $\mathbf{x}_1 = (1, 2, c)$, $\mathbf{x}_2 = (-1, 0, 1)$, and $\mathbf{x}_3 = (2, 3, 0)$ be linearly dependent? For this value, find by trial and error (or otherwise) a linear relation connecting them, i.e., one of the form $c_1\mathbf{x}_1 + c_2\mathbf{x}_2 + c_3\mathbf{x}_3 = \mathbf{0}$

4B. General Systems; Elimination; Using Matrices

4B-1. Write the following equations as equivalent first-order systems:

a) $\frac{d^2x}{dt^2} + 5\frac{dx}{dt} + tx^2 = 0$ b) $y'' - x^2y' + (1 - x^2)y = \sin x$

4B-2. Write the IVP

$$y^{(3)} + p(t)y'' + q(t)y' + r(t)y = 0, \quad y(0) = y_0, \quad y'(0) = y'_0, \quad y''(0) = y''_0$$

as an equivalent IVP for a system of three first-order linear ODE's. Write this system both as three separate equations, and in matrix form.

4B-3. Write out $\mathbf{x}' = \begin{pmatrix} 1 & 1 \\ 4 & 1 \end{pmatrix} \mathbf{x}$, $\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix}$ as a system of two first-order equations.

a) Eliminate y so as to obtain a single second-order equation for x .

b) Take the second-order equation and write it as an equivalent first-order system. This isn't the system you started with, but show a change of variables converts one system into the other.

4B-4. For the system $x' = 4x - y$, $y' = 2x + y$,

a) using matrix notation, verify that $x = e^{3t}$, $y = e^{3t}$ and $x = e^{2t}$, $y = 2e^{2t}$ are solutions;

b) verify that they form a fundamental set of solutions — i.e., that they are linearly independent;

c) write the general solution to the system in terms of two arbitrary constants c_1 and c_2 ; write it both in vector form, and in the form $x = \dots$, $y = \dots$.

4B-5. For the system $\mathbf{x}' = A\mathbf{x}$, where $A = \begin{pmatrix} 1 & 3 \\ 3 & 1 \end{pmatrix}$,

a) show that $\mathbf{x}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{4t}$ and $\mathbf{x}_2 = \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{-2t}$ form a fundamental set of solutions (i.e., they are linearly independent and solutions);

b) solve the IVP: $\mathbf{x}' = A\mathbf{x}$, $\mathbf{x}(0) = \begin{pmatrix} 5 \\ 1 \end{pmatrix}$.

4B-6. Solve the system $\mathbf{x}' = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \mathbf{x}$ in two ways:

a) Solve the second equation, substitute for y into the first equation, and solve it.

b) Eliminate y by solving the first equation for y , then substitute into the second equation, getting a second order equation for x . Solve it, and then find y from the first equation. Do your two methods give the same answer?

4B-7. Suppose a radioactive substance R decays into a second one S which then also decays. Let x and y represent the amounts of R and S present at time t , respectively.

a) Show that the physical system is modeled by a system of equations

$$\mathbf{x}' = A\mathbf{x}, \quad \text{where } A = \begin{pmatrix} -a & 0 \\ a & -b \end{pmatrix}, \quad \mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix}, \quad a, b \text{ constants.}$$

b) Solve this system by either method of elimination described in 4B-6.

c) Find the amounts present at time t if initially only R is present, in the amount x_0 .

Remark. The method of elimination which was suggested in some of the preceding problems (4B-3,6,7; book section 5.2) is always available. Other than in these exercises, we will not discuss it much, as it does not give insights into systems the way the methods will describe later do.

Warning. Elimination sometimes produces extraneous solutions — extra “solutions” that do not actually solve the original system. Expect this to happen when you have to differentiate both equations to do the elimination. (Note that you also get extraneous solutions when doing elimination in ordinary algebra, too.) If you get more independent solutions than the order of the system, they must be tested to see if they actually solve the original system. (The order of a system of ODE's is the sum of the orders of each of the ODE's in it.)

4C. Eigenvalues and Eigenvectors

4C-1. Solve $\mathbf{x}' = A\mathbf{x}$, if A is: a) $\begin{pmatrix} -3 & 4 \\ -2 & 3 \end{pmatrix}$ b) $\begin{pmatrix} 4 & -3 \\ 8 & -6 \end{pmatrix}$ c) $\begin{pmatrix} 1 & -1 & 0 \\ 1 & 2 & 1 \\ -2 & 1 & -1 \end{pmatrix}$.

(First find the eigenvalues and associated eigenvectors, and from these construct the normal modes and then the general solution.)

4C-2. Prove that $m = 0$ is an eigenvalue of the $n \times n$ constant matrix A if and only if A is a singular matrix ($\det A = 0$). (You can use the characteristic equation, or you can use the definition of eigenvalue.)

4C-3. Suppose a 3×3 matrix is upper triangular. (This means it has the form below, where $*$ indicates an arbitrary numerical entry.)

$$A = \begin{pmatrix} a & * & * \\ 0 & b & * \\ 0 & 0 & c \end{pmatrix}$$

Find its eigenvalues. What would be the generalization to an $n \times n$ matrix?

4C-4. Show that if $\vec{\alpha}$ is an eigenvector of the matrix A , associated with the eigenvalue m , then $\vec{\alpha}$ is also an eigenvector of the matrix A^2 , associated this time with the eigenvalue m^2 . (Hint: use the eigenvector equation in 4F-3.)

4C-5. Solve the radioactive decay problem (4B-7) using eigenvectors and eigenvalues.

4C-6. Farmer Smith has a rabbit colony in his pasture, and so does Farmer Jones. Each year a certain fraction a of Smith's rabbits move to Jones' pasture because the grass is greener there, and a fraction b of Jones' rabbits move to Smith's pasture (for the same reason). Assume (foolishly, but conveniently) that the growth rate of rabbits is 1 rabbit (per rabbit/per year).

a) Write a system of ODE's for determining how S and J , the respective rabbit populations, vary with time t (years).

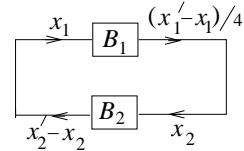
b) Assume $a = b = \frac{1}{2}$. If initially Smith has 20 rabbits and Jones 10 rabbits, how do the two populations subsequently vary with time?

c) Show that S and J never oscillate, regardless of a , b and the initial conditions.

4C-7. The figure shows a simple feedback loop.

Black box B_1 inputs $x_1(t)$ and outputs $\frac{1}{4}(x_1' - x_1)$.

Black box B_2 inputs $x_2(t)$ and outputs $x_2' - x_2$.



If they are hooked up in a loop as shown, and initially $x_1 = 1, x_2 = 0$, how do x_1 and x_2 subsequently vary with time t ? (If it helps, you can think of x_1 and x_2 as currents, for instance, or as the monetary values of trading between two countries, or as the number of times/minute Punch hits Judy and vice-versa.)

4D. Complex and Repeated Eigenvalues

4D-1. Solve the system $\mathbf{x}' = \begin{pmatrix} 1 & -5 \\ 1 & -1 \end{pmatrix} \mathbf{x}$.

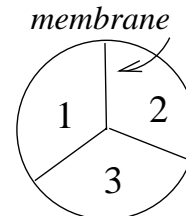
4D-2. Solve the system $\mathbf{x}' = \begin{pmatrix} 3 & -4 \\ 4 & 3 \end{pmatrix} \mathbf{x}$.

4D-3. Solve the system $\mathbf{x}' = \begin{pmatrix} 2 & 3 & 3 \\ 0 & -1 & -3 \\ 0 & 0 & 2 \end{pmatrix} \mathbf{x}$.

4D-4. Three identical cells are pictured, each containing salt solution, and separated by identical semi-permeable membranes. Let A_i represent the amount of salt in cell i ($i = 1, 2, 3$), and let

$$x_i = A_i - A_0$$

be the difference between this amount and some standard reference amount A_0 . Assume the rate at which salt diffuses across the membranes is proportional to the difference in concentrations, i.e. to the difference in the two values of A_i on either side, since we are supposing the cells identical. Take the constant of proportionality to be 1.



a) Derive the system $\mathbf{x}' = A\mathbf{x}$, where $A = \begin{pmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 1 & -2 \end{pmatrix}$.

b) Find three normal modes, and interpret each of them physically. (To what initial conditions does each correspond — is it reasonable as a solution, in view of the physical set-up?)

4E. Decoupling

4E-1. A system is given by $x' = 4x + 2y$, $y' = 3x - y$. Give a new set of variables, u and v , linearly related to x and y , which decouples the system. Then verify by direct substitution that the system becomes decoupled when written in terms of u and v .

4E-2. Answer the same questions as in the previous problem for the system in 4D-4. (Use the solution given in the Notes to get the normal modes. In the last part of the problem, do the substitution by using matrices.)

4F. Theory of Linear Systems

4F-1. Take the second-order equation $x'' + p(t)x' + q(t)x = 0$.

a) Change it to a first-order system $\mathbf{x}' = A\mathbf{x}$ in the usual way.

b) Show that the Wronskian of two solutions x_1 and x_2 of the original equation is the same as the Wronskian of the two corresponding solutions \mathbf{x}_1 and \mathbf{x}_2 of the system.

4F-2. Let $\mathbf{x}_1 = \begin{pmatrix} t \\ 1 \end{pmatrix}$ and $\mathbf{x}_2 = \begin{pmatrix} t^2 \\ 2t \end{pmatrix}$ be two vector functions.

a) Prove by using the definition that \mathbf{x}_1 and \mathbf{x}_2 are linearly independent.

b) Calculate the Wronskian $W(\mathbf{x}_1, \mathbf{x}_2)$.

c) How do you reconcile (a) and (b) with Theorem 5C in Notes LS.5?

d) Find a linear system $\mathbf{x}' = A\mathbf{x}$ having \mathbf{x}_1 and \mathbf{x}_2 as solutions, and confirm your answer to (c). (To do this, treat the entries of A as unknowns, and find a system of equations whose solutions will give you the entries. A will be a matrix function of t , i.e., its entries will be functions of t .)

4F-3. Suppose the 2×2 constant matrix A has two distinct eigenvalues m_1 and m_2 , with associated eigenvectors respectively $\vec{\alpha}_1$ and $\vec{\alpha}_2$. Prove that the corresponding vector functions

$$\mathbf{x}_1 = \vec{\alpha}_1 e^{m_1 t}, \quad \mathbf{x}_2 = \vec{\alpha}_2 e^{m_2 t}$$

are linearly independent, as follows:

a) using the determinantal criterion, show they are linearly independent if and only if $\vec{\alpha}_1$ and $\vec{\alpha}_2$ are linearly independent;

b) then show that $c_1 \vec{\alpha}_1 + c_2 \vec{\alpha}_2 = \mathbf{0} \Rightarrow c_1 = 0, c_2 = 0$. (Use the eigenvector equation $(A - m_i I)\vec{\alpha}_i = \mathbf{0}$ in the form: $A\vec{\alpha}_i = m_i \vec{\alpha}_i$.)

4F-4. Suppose $\mathbf{x}' = A\mathbf{x}$, where A is a nonsingular constant matrix. Show that if $\mathbf{x}(t)$ is a solution whose velocity vector $\mathbf{x}'(t)$ is $\mathbf{0}$ at time t_0 , then $\mathbf{x}(t)$ is identically zero for all t . What is the minimum hypothesis on A that is needed for this result to be true? Can A be a function of t , for example?

4G. Fundamental Matrices

4G-1. Two independent solutions to $\mathbf{x}' = A\mathbf{x}$ are $\mathbf{x}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{3t}$ and $\mathbf{x}_2 = \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{2t}$.

a) Find the solutions satisfying $\mathbf{x}(0) = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ and $\mathbf{x}(0) = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$.

b) Using part (a), find in a simple way the solution satisfying $\mathbf{x}(0) = \begin{pmatrix} a \\ b \end{pmatrix}$.

4G-2. For the system $\mathbf{x}' = \begin{pmatrix} 5 & -1 \\ 3 & 1 \end{pmatrix} \mathbf{x}$,

a) find a fundamental matrix, using the normal modes, and use it to find the solution satisfying $x(0) = 2, y(0) = -1$;

b) find the fundamental matrix normalized at $t = 0$, and solve the same IVP as in part (a) using it.

4G-3.* Same as 4G-2, using the matrix $\begin{pmatrix} 3 & -2 \\ 2 & -2 \end{pmatrix}$ instead.

4H. Exponential Matrices

4H-1. Calculate e^{At} if $A = \begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix}$. Verify directly that $\mathbf{x} = e^{At}\mathbf{x}_0$ is the solution to $\mathbf{x}' = A\mathbf{x}, \mathbf{x}(0) = \mathbf{x}_0$.

4H-2. Calculate e^{At} if $A = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$; then answer same question as in 4H-1.

4H-3. Calculate e^{At} directly from the infinite series, if $A = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$; then answer same question as in 4H-1.

4H-4. What goes wrong with the argument justifying the e^{At} solution of $\mathbf{x}' = A\mathbf{x}$ if A is not a constant matrix, but has entries which depend on t ?

4H-5. Prove that a) $e^{kIt} = Ie^{kt}$. b) $Ae^{At} = e^{At}A$.

(Here k is a constant, I is the identity matrix, A any square constant matrix.)

4H-6. Calculate the exponential matrix in 4H-3, this time using the third method in the Notes (writing $A = B + C$).

4H-7. Let $A = \begin{pmatrix} 1 & 0 \\ 2 & 1 \end{pmatrix}$. Calculate e^{At} three ways:

- directly, from its definition as an infinite series;
- by expressing A as a sum of simpler matrices, as in Notes LS.6, Example 6.3C;
- by solving the system by elimination so as to obtain a fundamental matrix, then normalizing it.

4I. Inhomogeneous Systems

4I-1. Solve $\mathbf{x}' = \begin{pmatrix} 1 & 1 \\ 4 & -2 \end{pmatrix} \mathbf{x} + \begin{pmatrix} 2 \\ -8 \end{pmatrix} - \begin{pmatrix} 5 \\ 8 \end{pmatrix} t$, by variation of parameters.

4I-2. a) Solve $\mathbf{x}' = \begin{pmatrix} 1 & 1 \\ 4 & -2 \end{pmatrix} \mathbf{x} + \begin{pmatrix} e^{-2t} \\ -2e^t \end{pmatrix}$ by variation of parameters.

b) Also do it by undetermined coefficients, by writing the forcing term and trial solution respectively in the form:

$$\begin{pmatrix} e^{-2t} \\ -2e^t \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^{-2t} + \begin{pmatrix} 0 \\ -2 \end{pmatrix} e^t; \quad \mathbf{x}_p = \vec{c}e^{-2t} + \vec{d}e^t.$$

4I-3.* Solve $\mathbf{x}' = \begin{pmatrix} -1 & 1 \\ -5 & 3 \end{pmatrix} \mathbf{x} + \begin{pmatrix} \sin t \\ 0 \end{pmatrix}$ by undetermined coefficients.

4I-4. Solve $\mathbf{x}' = \begin{pmatrix} 2 & -1 \\ 3 & -2 \end{pmatrix} \mathbf{x} + \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^t$ by undetermined coefficients.

4I-5. Suppose $\mathbf{x}' = A\mathbf{x} + \mathbf{x}_0$ is a first-order order system, where A is a nonsingular $n \times n$ constant matrix, and \mathbf{x}_0 is a constant n -vector. Find a particular solution \mathbf{x}_p .