## Math 308: Week-in-Review 11

1. Find the general solution of the system and the fundamental matrix. Classify the type of the critical point, and determine whether it is stable or unstable. Sketch the phase portrait.
(a)

## (1) Find eigenvalues

$$
\mathbf{x}^{\prime}=\left(\begin{array}{ll}
3 & -2 \\
2 & -2
\end{array}\right) \mathbf{x}
$$

$$
\begin{aligned}
\operatorname{tr} A & =3-2=1 \\
\operatorname{det} A & =(3)(-2)-(2)(-2) \\
& =-6+4
\end{aligned}
$$

$$
\begin{aligned}
& \lambda^{2}-\operatorname{tr}(A) \lambda+\operatorname{det} A=0 \\
& \Rightarrow \lambda^{2}-\lambda-2=0 \Rightarrow(\lambda-2)(\lambda+1)=0
\end{aligned}
$$

$$
=-2
$$

$\forall \begin{aligned} & \text { negative } \\ & \text { determinant }\end{aligned}$

$$
\lambda_{1}=2, \lambda_{2}=-1 \text { (opposite sign eigenvalues) } \Rightarrow \text { saddle point }
$$

(2) Find eigenvectors
always unstable
$\lambda_{11}=2:(A-2 I) \vec{v}_{1}=\overrightarrow{0} \Rightarrow\left(\begin{array}{ll}1 & -2 \\ 2 & -4\end{array}\right)\binom{x_{1}}{x_{2}}=\binom{0}{0} \Rightarrow\left\{\begin{array}{l}x_{1}-2 x_{2}=0 \\ 2 x_{1}-4 x_{2}=0\end{array}\right.$

$$
\vec{v}_{1}=\binom{x_{1}}{x_{2}}=\binom{2}{1}
$$

$$
\lambda_{2}=-1:(A+I) \vec{v}_{2}=\overrightarrow{0} \Rightarrow\left(\begin{array}{cc}
4 & -2 \\
2 & -1
\end{array}\right)\binom{x_{1}}{x_{2}}=\binom{0}{0} \Rightarrow\left\{\begin{array}{l}
2 x_{1}-x_{2}=0 \\
\text { (need just }
\end{array}\right.
$$

## (3) General solution:


(b)
(1) Find eigenvalues

$$
\begin{aligned}
& \lambda^{2}-\operatorname{tr}(A) \lambda+\operatorname{det} A=0 \\
& \lambda^{2}-2 \lambda+1=0 \\
& \quad(\lambda-1)^{2}=0 \Rightarrow \lambda=1 \text { (repeated) }
\end{aligned}
$$

unstable node (deficient) eigenval $\begin{array}{r}\text { repeated }\end{array}$
(2) Find eigenvector (s)

$$
(A-I) \vec{v}=\overrightarrow{0} \Rightarrow\left(\begin{array}{cc}
2 & -4 \\
1 & -2
\end{array}\right)\binom{x_{1}}{x_{2}}=\binom{0}{0} \Rightarrow x_{1}-2 x_{2}=0 \Rightarrow \vec{v}=\binom{x_{1}}{x_{2}}=\binom{2}{1}
$$

One solution: $\vec{x}_{1}(t)=e^{t}\binom{2}{1}$. Find $\vec{x}_{2}(t)$.

$$
\begin{array}{r}
\vec{x}_{2}(t)=e^{t}[t \vec{v}+\vec{u}] \text { where } \vec{u} \text { solves }(A-I) \vec{u}=\vec{v} \\
\left(\begin{array}{cc}
2 & -4 \\
1 & -2
\end{array}\right)\binom{u_{1}}{u_{2}}=\binom{2}{1} \Rightarrow u_{1}-2 u_{2}=1 . \text { Set, eg, } u_{2}=0 \Rightarrow u_{1}=1 \\
\vec{u}=\binom{1}{0}
\end{array}
$$

(3) Geneal solution:

$$
\vec{x}(t)=c_{1} e^{t}\binom{2}{1}+c_{2} e^{t}\left[t\binom{2}{1}+\binom{1}{0}\right]=c_{1} e^{t}\binom{2}{1}+c_{2} e^{t}\binom{2 t+1}{t}
$$

Phase portrait

(c)
(1) Find eigenvalues

$$
x^{\prime}=\left(\begin{array}{ll}
1 & -1 \\
5 & -3
\end{array}\right) \times\left\{\begin{array}{l}
\begin{array}{l}
\operatorname{tr} A=1-3=-2 \\
\operatorname{det} A=(1)(-3)-(5)(-1)
\end{array} \underbrace{} \text { ) }
\end{array}\right.
$$

$$
\begin{aligned}
& \lambda^{2}-\operatorname{tr}(A) \lambda+\operatorname{det} A=0 \\
& \lambda^{2}+2 \lambda+2=0 \Rightarrow \lambda=\frac{-2 \pm \sqrt{4-8}}{2}
\end{aligned}
$$

$$
(\operatorname{tr} A)^{2}-4 \operatorname{det} A=4-4(2)=-4
$$

シ
stable spiral
(2) Find eigenvectors

$$
\begin{aligned}
(A-(-1+i) I) \vec{v}=\overrightarrow{0} \Rightarrow & \left(\begin{array}{cc}
1-(-1+i) & -1 \\
5 & -3-(-1+i)
\end{array}\right)\binom{x_{1}}{x_{2}}=\binom{0}{0} \\
\Rightarrow & \left(\begin{array}{cc}
2-i & -1 \\
5 & -2-i
\end{array}\right)\binom{x_{1}}{x_{2}}=\binom{0}{0} \\
& (2-i) x_{1}=x_{2} \Rightarrow \vec{v}=\binom{x_{1}}{x_{2}}=\binom{1}{2-i} \\
= & \binom{1}{2}+\binom{0}{-1} i
\end{aligned}
$$

(3) General solution: if eigenvalues $\lambda_{1,2}=\alpha+i \beta \& \vec{v}=\vec{A}+i \vec{B}$ then

$$
\begin{aligned}
& \vec{x}(t)=c_{1} e^{\alpha t}[\vec{A} \cos (\beta t)-\vec{B} \sin (\beta t)]+c_{2} e^{\alpha t}[\vec{B} \cos (\beta t)+\vec{A} \sin (\beta t)] \\
& x(t)=c_{1} e^{-t\left[\binom{1}{2} \cos (t)-\binom{0}{-1} \sin (t)\right]+c_{2} e^{-t}\left[\binom{0}{-1} \cos (t)+\binom{1}{2} \sin (t)\right]}
\end{aligned}
$$

$$
\left(\begin{array}{ll}
1 & -1 \\
5 & -3
\end{array}\right)\binom{1}{0}=\binom{1}{5}
$$

$$
\uparrow
$$ direction vector @ (1)


2. Classify the types and stability of the equilibrium points) of the system

$$
\left.\begin{array}{rl}
\mathrm{x}^{\prime}=\left(\begin{array}{cc}
\alpha-1 & \alpha+1 \\
-2 / 3 & 1 / 3
\end{array}\right) x\left\{\begin{aligned}
\operatorname{tr} A & =(\alpha-1)+\frac{1}{3}=\alpha-2 / 3 \\
\operatorname{det} A & =\frac{1}{3}(\alpha-1)+\frac{2}{3}(\alpha+1)
\end{aligned}\right. \\
=\alpha+\frac{1}{3}
\end{array}\right\}
$$

for different values of the parameter $\alpha$.

$$
\begin{aligned}
(\operatorname{tr} A, \operatorname{det} A) & =(\alpha-2 / 3, \alpha+1 / 3) \\
& \Rightarrow \operatorname{det} A=\operatorname{tr}(A)+1
\end{aligned}
$$


(Q) $\operatorname{det} A=\alpha+\frac{1}{3}=0 \Rightarrow \alpha<-1 / 3$ (saddle points)
(b), (d)

$$
\begin{aligned}
(\operatorname{tr} A)^{2}=4 \operatorname{det} A & \Rightarrow(\operatorname{tr} A)^{2}=4(\operatorname{tr} A+1) \Rightarrow(\operatorname{tr} A)^{2}-4 \operatorname{tr} A-4=0 \\
& \Rightarrow \operatorname{tr} A=\frac{4 \pm \sqrt{16+16}}{2}=2 \pm \sqrt{8}=\alpha-2 / 3 \Rightarrow \alpha=\frac{8}{3} \pm \sqrt{8}
\end{aligned}
$$

(b) $-\frac{1}{3}<\alpha<\frac{8}{3}-\sqrt{8}$ : (asymptotically stable nodes)
(c) $\operatorname{tr} A=0 \Rightarrow \alpha-2 / 3=0 \Rightarrow \alpha=2 / 3: \frac{8}{3}-\sqrt{8}<\alpha<2 / 3:\binom{$ asymptotically }{ stable spirals }

$$
\alpha=2 / 3 \quad \text { (center) }
$$

(d) $2 / 3<\alpha<\frac{8}{3}+\sqrt{8}:$ (unstable spirals)
(e) $\alpha>\frac{8}{3}+\sqrt{8}$ : (unstable nodes)
3. Find the general solution of the non-homogeneous system

$$
\mathbf{x}^{\prime}=\left(\begin{array}{cc}
-4 & 2 \\
2 & -1
\end{array}\right) \mathbf{x}+(\underbrace{2 t^{-1}+4}_{\vec{g}}), \quad t>0 . \quad \begin{array}{lr} 
& \operatorname{tr} A=-5 \\
\operatorname{det} A=0
\end{array}
$$

* Method of variation of parameters*

$$
\vec{x}(t)=\vec{x}_{c}(t)+\vec{x}_{p}(t) \rightarrow \text { particular }
$$

$\rightarrow$ homogeneous
(1) Homogeneous: $\lambda^{2}+\operatorname{tr}(A) \lambda+\operatorname{det} A=0 \Rightarrow \lambda^{2}+5 \lambda=0 \Rightarrow \lambda(\lambda+5)=0$

$$
\lambda_{1}=0 \text { and } \lambda_{2}=-5
$$

Eigenvector ß: $\left(\begin{array}{cc}-4 & 2 \\ 2 & -1\end{array}\right)\binom{x_{1}}{x_{2}}=\binom{0}{0} \Rightarrow 2 x_{1}-x_{2}=0 \Rightarrow \vec{v}_{1}=\binom{1}{2} \Rightarrow \vec{x}_{1}(t)=\binom{1}{2}$

$$
\left(\begin{array}{ll}
1 & 2 \\
2 & 4
\end{array}\right)\binom{x_{1}}{x_{2}}=\binom{0}{0} \Rightarrow \begin{aligned}
& x_{1}+2 x_{2}=0 \Rightarrow \vec{v}_{2}=\binom{-2}{1} \Rightarrow \vec{x}_{2}(t)=e^{-5 t}\binom{-2}{1} \\
& \vec{x}_{c}(t)=c_{1}\binom{1}{2}+c_{2} e^{-5 t}\binom{-2}{1}
\end{aligned}
$$

Fundamental Matrix: $\bar{\psi}(t)=\left(\begin{array}{cc}1 & -2 e^{-5 t} \\ 2 & e^{-5 t}\end{array}\right), \vec{x}_{p}=\bar{\psi}(t) \vec{u}(t)$ a homogeneous
where $\vec{u}(t)=\int \psi^{-1}(t) g(t) d t$

$$
\begin{aligned}
& \psi^{-1}(t)=\frac{1}{\operatorname{det} \psi(t)}\left[\begin{array}{cc}
e^{-5 t} & 2 e^{-5 t} \\
-2 & 1
\end{array}\right]=\frac{1}{5 e^{-5 t}}\left[\begin{array}{cc}
e^{-5 t} & 2 e^{-5 t} \\
-2 & 1
\end{array}\right]=\frac{1}{5}\left[\begin{array}{cc}
1 & 2 \\
-2 e^{5 t} & e^{5 t}
\end{array}\right] \\
& \psi^{-1}(t) g(t)=\frac{1}{5}\left[\begin{array}{cc}
1 & 2 \\
-2 e^{5 t} & e^{5 t}
\end{array}\right]\left[\begin{array}{c}
t^{-1} \\
2 t^{-1}+4
\end{array}\right]=\frac{1}{5}\left[\begin{array}{l}
t^{-1}+4 t^{-1}+8 \\
-2 t^{-1} e^{5 t}+2 t^{-1} e^{5 t}+4 e^{5 t}
\end{array}\right]=\frac{1}{5}\left[\begin{array}{c}
5 t^{-1}+8 \\
5 t \\
4 e^{5 t}
\end{array}\right] \\
& \vec{u}=\int\left[\begin{array}{c}
t^{-1}+8 / 5 \\
4 / 5 e^{5 t}
\end{array}\right] d t=\left[\begin{array}{c}
\ln t+8 / 5 t \\
\frac{4}{25} e^{5 t}
\end{array}\right], \overrightarrow{x_{p}}=\psi(t) \vec{u}=\left(\begin{array}{cc}
1 & -2 e^{-5 t} \\
2 & e^{-5 t}
\end{array}\right)\binom{\ln t+8 / 5 t}{\frac{4}{25} e^{5 t}} \\
& \text { general solution } \\
& =\binom{\ln t+\frac{8}{5} t-\frac{8}{25}}{2 \ln t+\frac{16}{5} t+\frac{4}{25}}
\end{aligned}
$$

$$
\left(\vec{x}(t)=c_{1}\binom{1}{2}+c_{2} e^{-5 t}\binom{-2}{1}+\binom{\ln t+\frac{8}{5} t-\frac{8}{25}}{2 \ln t+\frac{16}{5} t+\frac{4}{25}}\right\}
$$ a particular

4. Find a particular solution of

$$
\downarrow \text { can't use eigenvalue methods }
$$

given the fundamental matrix

$$
\mathrm{x}^{\prime}=\left(\begin{array}{cc}
e^{2 t} & -1 \\
e^{4 t} & e^{2 t}
\end{array}\right) \mathrm{x}+\underbrace{\binom{1}{e^{2 t}} \quad \text { * method of variation of }}_{\stackrel{\rightharpoonup}{\mathbf{a}}} \text { parameter * }
$$

$$
\vec{x}_{p}=\psi(t) \vec{u}(t) \text { where } \vec{u}(t)=\int \psi^{-1}(t) \vec{g}(t) d t
$$

$$
\psi^{-1}(t)=\frac{1}{\operatorname{det} \psi(t)}\left[\begin{array}{cc}
e^{2 t} & 1 \\
-e^{4 t} & e^{2 t}
\end{array}\right]=\frac{1}{2 e^{4 t}}\left[\begin{array}{cc}
e^{2 t} & 1 \\
-e^{4 t} & e^{2 t}
\end{array}\right]=\frac{1}{2}\left[\begin{array}{cc}
e^{-2 t} & e^{-4 t} \\
-1 & e^{-2 t}
\end{array}\right]
$$

$$
\psi^{-1}(t) g(t)=\frac{1}{2}\left[\begin{array}{cc}
e^{-2 t} & e^{-4 t} \\
-1 & e^{-2 t}
\end{array}\right]\left[\begin{array}{l}
1 \\
e^{2 t}
\end{array}\right]=\frac{1}{2}\left[\begin{array}{c}
2 e^{-2 t} \\
0
\end{array}\right]=\left[\begin{array}{c}
e^{-2 t} \\
0
\end{array}\right]
$$

$$
\vec{u}(t)=\int \psi^{-1}(t) g(t) d t=\int\left[\begin{array}{c}
e^{-2 t} \\
0
\end{array}\right] d t=-\frac{1}{2}\left[\begin{array}{c}
e^{-2 t} \\
0
\end{array}\right]
$$

$$
\vec{x}_{p}=\dot{\psi}(t) \vec{u}(t)=\frac{-1}{2}\left(\begin{array}{cc}
e^{2 t} & -1 \\
e^{4 t} & e^{2 t}
\end{array}\right)\binom{e^{-2 t}}{0}=-\frac{1}{2}\binom{1}{e^{2 t}}
$$

$$
\vec{x}_{p}(t)=-\frac{1}{2}\binom{1}{e^{2 t}}
$$

5. Apply the method of undetermined coefficients to find a particular solution of the non-homogeneous system

$$
\begin{aligned}
& \vec{x}(t)=\vec{x}_{c}(t)+\vec{x}_{p}=\vec{x}_{c}+\vec{x}_{p}^{(1)}+\vec{x}_{p}^{(2)}
\end{aligned}
$$

General solution:
where ${ }_{x}^{x_{p}^{(1)}}(t)$ is the particular solution of
$x^{\prime}=\left(\begin{array}{rr}7 & -4 \\ 2 & 3\end{array}\right) x+\binom{9 e^{t}}{0}$ and $\vec{x}_{p}^{(2)}(t)$ is the particular Solution of $x^{\prime}=\left(\begin{array}{rr}7 & -4 \\ 2 & 3\end{array}\right) x+\binom{0}{25 e^{-t}}$
Homogeneous Solution:

$$
\begin{aligned}
\lambda^{2}-10 \lambda+29=0 \Rightarrow \lambda & =\frac{10 \pm \sqrt{100-116}}{2} \\
& =5 \pm 2 i
\end{aligned}
$$

$$
\begin{aligned}
& \left(\begin{array}{cc}
7-(5+2 i) & -4 \\
2 & 3-(5+2 i)
\end{array}\right)\binom{x_{1}}{x_{2}}=\binom{0}{0} \Rightarrow\left(\begin{array}{cc}
2-2 i & -4 \\
2 & -2-2 i
\end{array}\right)\binom{x_{1}}{x_{2}}=\binom{0}{0} \\
& \Rightarrow x_{1}=(1+i) x_{2} \Rightarrow \vec{v}=\binom{1+i}{1} \\
& \vec{x}_{c}=c_{1} e^{5 t}\left[\binom{1}{1} \cos (2 t)-\binom{1}{0} \sin (2 t)\right]+c_{2} e^{5 t}\left[\binom{1}{0} \cos (2 t)+\binom{1}{1} \sin (2 t)\right]=\binom{1}{1}+\binom{1}{0} i \\
& =c_{1} e^{5 t}\left[\begin{array}{c}
\cos (2 t)-\sin (2 t) \\
\cos (2 t)
\end{array}\right]+c_{2} e^{5 t}\left[\begin{array}{c}
\cos (2 t)+\sin (2 t) \\
\sin (2 t)
\end{array}\right] \\
& \text { particular solutions) } \quad x_{p}^{(1)}=\vec{a} e^{t}=\binom{a_{1}}{a_{2}} e^{t} \Rightarrow x_{p}^{(1) /}(t)=\binom{a_{1}}{a_{2}} e^{t}
\end{aligned}
$$

* Method of undetermined coefficients $* x_{p}^{(1))}=A x_{p}^{(1)}+g_{1} \Rightarrow\binom{a_{1}}{a_{2}} e^{t}=\binom{7 a_{1}-4 a_{2}+9}{2 a_{1}+3 a_{2}} e^{t}$

$$
\begin{aligned}
& {\left[\begin{array}{cc}
-6 & 4 \\
-2 & -2
\end{array}\right]\left[\begin{array}{l}
a_{1} \\
a_{2}
\end{array}\right]=\left[\begin{array}{l}
9 \\
0
\end{array}\right] \Leftarrow-\begin{array}{l}
-6 a_{1}+4 a_{2}=9 \\
-2 a_{1}-2 a_{2}=0
\end{array} \Leftarrow\left[\begin{array}{l}
a_{1}=7 \\
9_{2}=2
\end{array}\right.} \\
& {\left[\begin{array}{l}
a_{1} \\
a_{2}
\end{array}\right] }=\frac{1}{20}\left[\begin{array}{cc}
-2 & -4 \\
2 & -6
\end{array}\right]\left[\begin{array}{l}
9 \\
0
\end{array}\right] \\
&=\frac{1}{20}\left[\begin{array}{r}
-18 \\
18
\end{array}\right]=\frac{9}{10}\left[\begin{array}{r}
-1 \\
1
\end{array}\right] \Rightarrow a=\frac{9}{10}\left[\begin{array}{l}
-1 \\
1
\end{array}\right] e^{t}
\end{aligned}
$$

$$
\begin{aligned}
& x_{p}^{(2)}(t)=\vec{b} e^{-t}=\binom{b_{1}}{b_{2}} e^{-t}, \quad x_{p}^{(2) /}(t)=\binom{-b_{1}}{-b_{2}} e^{-t} \\
& x_{p}^{(2) /}(t)=A x_{p}^{(2)}+\vec{g}_{2} \\
& \binom{-b_{1}}{-b_{2}} e^{-t}=\binom{7 b_{1}-4 b_{2}}{2 b_{1}+3 b_{2}+25} e^{-t} \\
& \left\{\begin{array} { l } 
{ - b _ { 1 } = 7 b _ { 1 } - 4 b _ { 2 } } \\
{ - b _ { 2 } = 2 b _ { 1 } + 3 b _ { 2 } + 2 5 }
\end{array} \Rightarrow \left\{\begin{array}{l}
-8 b_{1}+4 b_{2}=0 \\
-2 b_{1}-4 b_{2}=25
\end{array}\right.\right. \\
& \text { シ } \\
& {\left[\begin{array}{cc}
-8 & 4 \\
-2 & -4
\end{array}\right]\left[\begin{array}{l}
b_{1} \\
b_{2}
\end{array}\right]=\left[\begin{array}{c}
0 \\
25
\end{array}\right]} \\
& {\left[\begin{array}{l}
b_{1} \\
b_{2}
\end{array}\right]^{40}=\frac{1}{40}\left[\begin{array}{cc}
-4 & -4 \\
2 & -8
\end{array}\right]\left[\begin{array}{l}
0 \\
25
\end{array}\right]} \\
& =\frac{1}{40}\left[\begin{array}{l}
-100 \\
-200
\end{array}\right] \\
& \vec{b}=\left[\begin{array}{c}
-5 / 2 \\
-5
\end{array}\right] \\
& \vec{x}_{p}=\frac{9}{10}\left[\begin{array}{r}
-1 \\
1
\end{array}\right] e^{t}-\frac{5}{2}\left[\begin{array}{l}
1 \\
2
\end{array}\right] e^{-t}
\end{aligned}
$$

