

Homework #11, part 2
Due Wednesday, Nov. 23 in lecture.

Math 527, UNH fall 2011

Problem 5. Derive the equations $\det(\mathbf{A} - \lambda\mathbf{I}) = 0$ and $(\mathbf{A} - \lambda\mathbf{I})\mathbf{v} = 0$ from the differential equation $\mathbf{x}' = \mathbf{A}\mathbf{x}$ and the ansatz $\mathbf{x}(t) = \mathbf{v}e^{\lambda t}$.

Problems 6,7.

- (a) Express the system of differential equations as a matrix equation $\mathbf{x}' = \mathbf{A}\mathbf{x}$.
- (b) Determine the linearly independent solutions $\mathbf{x}_1(t), \mathbf{x}_2(t), \dots$ of the system by computing the eigenvalues and eigenvectors of \mathbf{A} .
- (c) Express the general solution of $\mathbf{x}' = \mathbf{A}\mathbf{x}$ as a linear combination of the linearly independent solutions from (b).

Problem 6.

$$\begin{aligned}\frac{dx}{dt} &= x + 2y \\ \frac{dy}{dt} &= 4x - 6y\end{aligned}$$

Problem 7.

$$\begin{aligned}\frac{dx}{dt} &= -x + y \\ \frac{dy}{dt} &= x + 2y + z \\ \frac{dz}{dt} &= 3y - z\end{aligned}$$

Problem 8. Find the solution of Problem 7 with the initial conditions $x(0) = 1$, $y(0) = 0$, $z(0) = 2$, or equivalently, $(x, y, z)(0) = (1, 0, 2)$.