

Section 7.9

5. As shown in Prob. 2, Section 7.8, the general solution of the homogeneous equation is

$$\mathbf{x}_c = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + c_2 \begin{pmatrix} t \\ 2t - \frac{1}{2} \end{pmatrix}.$$

An associated fundamental matrix is

$$\Psi(t) = \begin{pmatrix} 1 & t \\ 2 & 2t - \frac{1}{2} \end{pmatrix}.$$

The inverse of the fundamental matrix is easily determined as

$$\Psi^{-1}(t) = \begin{pmatrix} 4t - 3 & -2t + 2 \\ 8t - 8 & -4t + 5 \end{pmatrix}.$$

We can now compute

$$\Psi^{-1}(t)\mathbf{g}(t) = -\frac{1}{t^3} \begin{pmatrix} 2t^2 + 4t - 1 \\ -2t - 4 \end{pmatrix},$$

and

$$\int \Psi^{-1}(t)\mathbf{g}(t) dt = \begin{pmatrix} -\frac{1}{2}t^{-2} + 4t^{-1} - 2\ln t \\ -2t^{-2} - 2t^{-1} \end{pmatrix}.$$

Finally,

$$\mathbf{v}(t) = \Psi(t) \int \Psi^{-1}(t)\mathbf{g}(t) dt,$$

where

$$\begin{aligned} v_1(t) &= -\frac{1}{2}t^{-2} + 2t^{-1} - 2\ln t - 2 \\ v_2(t) &= 5t^{-1} - 4\ln t - 4. \end{aligned}$$

Note that the vector $(2, 4)^T$ is a multiple of one of the fundamental solutions. Hence we can write the general solution as

$$\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + c_2 \begin{pmatrix} t \\ 2t - \frac{1}{2} \end{pmatrix} - \frac{1}{t^2} \begin{pmatrix} 1/2 \\ 0 \end{pmatrix} + \frac{1}{t} \begin{pmatrix} 2 \\ 5 \end{pmatrix} - 2\ln t \begin{pmatrix} 1 \\ 2 \end{pmatrix}.$$

6. The eigenvalues of the coefficient matrix are $r_1 = 0$ and $r_2 = -5$. It follows that the solution of the homogeneous equation is

$$\mathbf{x}_c = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + c_2 \begin{pmatrix} -2e^{-5t} \\ e^{-5t} \end{pmatrix}.$$

The coefficient matrix is *symmetric*. Hence the system is diagonalizable. Using the *normalized* eigenvectors as columns, the transformation matrix, and its inverse, are

$$\mathbf{T} = \frac{1}{\sqrt{5}} \begin{pmatrix} 1 & -2 \\ 2 & 1 \end{pmatrix}, \quad \mathbf{T}^{-1} = \frac{1}{\sqrt{5}} \begin{pmatrix} 1 & 2 \\ -2 & 1 \end{pmatrix}.$$

Setting $\mathbf{x} = \mathbf{T}\mathbf{y}$, and $\mathbf{h}(t) = \mathbf{T}^{-1}\mathbf{g}(t)$, the transformed system is given, in scalar form, as

$$\begin{aligned} y_1' &= \frac{5+8t}{\sqrt{5}} \\ y_2' &= -5y_2 + \frac{4}{\sqrt{5}}. \end{aligned}$$

The solutions are readily obtained as

$$y_1(t) = \sqrt{5} \ln t + \frac{4}{\sqrt{5}} t + c_1 \quad \text{and} \quad y_2(t) = c_2 e^{-5t} + \frac{4}{5\sqrt{5}}.$$

Transforming back to the original variables, we have $\mathbf{x} = \mathbf{T}\mathbf{y}$, with

$$\begin{aligned} \mathbf{x} &= \frac{1}{\sqrt{5}} \begin{pmatrix} 1 & -2 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} y_1(t) \\ y_2(t) \end{pmatrix} \\ &= \frac{1}{\sqrt{5}} \begin{pmatrix} 1 \\ 2 \end{pmatrix} y_1(t) + \frac{1}{\sqrt{5}} \begin{pmatrix} -2 \\ 1 \end{pmatrix} y_2(t). \end{aligned}$$

Hence the general solution is,

$$\mathbf{x} = k_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + k_2 \begin{pmatrix} -2e^{-5t} \\ e^{-5t} \end{pmatrix} + \begin{pmatrix} 1 \\ 2 \end{pmatrix} \ln t + \frac{4}{5} \begin{pmatrix} 1 \\ 2 \end{pmatrix} t + \frac{4}{25} \begin{pmatrix} -2 \\ 1 \end{pmatrix}.$$

7. The solution of the homogeneous equation is

$$\mathbf{x}_c = c_1 \begin{pmatrix} e^{-t} \\ -2e^{-t} \end{pmatrix} + c_2 \begin{pmatrix} e^{3t} \\ 2e^{3t} \end{pmatrix}.$$

Based on the simple form of the right hand side, we use the method of *undetermined coefficients*. Set $\mathbf{v} = \mathbf{a} e^t$. Substitution into the ODE yields

$$\begin{pmatrix} a_1 \\ a_2 \end{pmatrix} e^t = \begin{pmatrix} 1 & 1 \\ 4 & 1 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} e^t + \begin{pmatrix} 2 \\ -1 \end{pmatrix} e^t.$$

In scalar form, after canceling the exponential, we have

$$\begin{aligned}a_1 &= a_1 + a_2 + 2 \\a_2 &= 4a_1 + a_2 - 1,\end{aligned}$$

with $a_1 = 1/4$ and $a_2 = -2$. Hence the particular solution is

$$\mathbf{v} = \begin{pmatrix} 1/4 \\ -2 \end{pmatrix} e^t,$$

so that the general solution is

$$\mathbf{x} = c_1 \begin{pmatrix} e^{-t} \\ -2e^{-t} \end{pmatrix} + c_2 \begin{pmatrix} e^{3t} \\ 2e^{3t} \end{pmatrix} + \frac{1}{4} \begin{pmatrix} e^t \\ -8e^t \end{pmatrix}.$$

8. The eigenvalues of the coefficient matrix are $r_1 = 1$ and $r_2 = -1$. It follows that the solution of the homogeneous equation is

$$\mathbf{x}_c = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^t + c_2 \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-t}.$$

Use the method of *undetermined coefficients*. Since the right hand side is related to one of the fundamental solutions, set $\mathbf{v} = \mathbf{a}te^t + \mathbf{b}e^t$. Substitution into the ODE yields

$$\begin{aligned}\begin{pmatrix} a_1 \\ a_2 \end{pmatrix} (e^t + te^t) + \begin{pmatrix} b_1 \\ b_2 \end{pmatrix} e^t &= \begin{pmatrix} 2 & -1 \\ 3 & -2 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} te^t + \\ &+ \begin{pmatrix} 2 & -1 \\ 3 & -2 \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \end{pmatrix} e^t + \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^t.\end{aligned}$$

In scalar form, we have

$$\begin{aligned}(a_1 + b_1)e^t + a_1te^t &= (2a_1 - a_2)te^t + (2b_1 - b_2)e^t + e^t \\(a_2 + b_2)e^t + a_2te^t &= (3a_1 - 2a_2)te^t + (3b_1 - 2b_2)e^t - e^t.\end{aligned}$$

Equating the coefficients in these two equations, we find that

$$\begin{aligned}a_1 &= 2a_1 - a_2 \\a_1 + b_1 &= 2b_1 - b_2 + 1 \\a_2 &= 3a_1 - 2a_2 \\a_2 + b_2 &= 3b_1 - 2b_2 - 1.\end{aligned}$$

It follows that $a_1 = a_2$. Setting $a_1 = a_2 = a$, the equations reduce to

$$\begin{aligned}b_1 - b_2 &= a - 1 \\3b_1 - 3b_2 &= 1 + a.\end{aligned}$$

Combining these equations, it is necessary that $a = 2$. As a result, $b_1 = b_2 + 1$. Choosing $a_1 = a_2 = 2$, and $b_2 = k$, some arbitrary constant, a particular solution is

$$\mathbf{v} = \begin{pmatrix} 2 \\ 2 \end{pmatrix} te^t + \begin{pmatrix} k+1 \\ k \end{pmatrix} e^t = \begin{pmatrix} 2 \\ 2 \end{pmatrix} te^t + k \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^t + \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^t.$$

Since the *second* vector is a fundamental solution, the general solution can be written as

$$\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^t + c_2 \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-t} + \begin{pmatrix} 2 \\ 2 \end{pmatrix} te^t + \begin{pmatrix} 1 \\ 0 \end{pmatrix} e^t.$$

9. Note that the coefficient matrix is *symmetric*. Hence the system is diagonalizable. The eigenvalues and eigenvectors are given by

$$r_1 = -\frac{1}{2}, \quad \boldsymbol{\xi}^{(1)} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad \text{and} \quad r_2 = -2, \quad \boldsymbol{\xi}^{(2)} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}.$$

Using the *normalized* eigenvectors as columns, the transformation matrix, and its inverse, are

$$\mathbf{T} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}, \quad \mathbf{T}^{-1} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}.$$

Setting $\mathbf{x} = \mathbf{T}\mathbf{y}$, and $\mathbf{h}(t) = \mathbf{T}^{-1}\mathbf{g}(t)$, the transformed system is given, in scalar form, as

$$\begin{aligned} y_1' &= -\frac{1}{2}y_1 + \sqrt{2}t + \frac{1}{\sqrt{2}}e^t \\ y_2' &= -2y_2 + \sqrt{2}t - \frac{1}{\sqrt{2}}e^t. \end{aligned}$$

Using any elementary method for first order linear equations, the solutions are

$$\begin{aligned} y_1(t) &= k_1 e^{-t/2} + \frac{\sqrt{2}}{3} e^t - 4\sqrt{2} + 2\sqrt{2}t \\ y_2(t) &= k_2 e^{-2t} - \frac{1}{3\sqrt{2}} e^t - \frac{1}{2\sqrt{2}} + \frac{1}{\sqrt{2}}t. \end{aligned}$$

Transforming back to the original variables, $\mathbf{x} = \mathbf{T}\mathbf{y}$, the general solution is

$$\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t/2} + c_2 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{-2t} - \frac{1}{4} \begin{pmatrix} 17 \\ 15 \end{pmatrix} + \frac{1}{2} \begin{pmatrix} 5 \\ 3 \end{pmatrix} t + \frac{1}{6} \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^t.$$

10. Since the coefficient matrix is *symmetric*, the differential equations can be decoupled.

The eigenvalues and eigenvectors are given by

$$r_1 = -4, \quad \boldsymbol{\xi}^{(1)} = \begin{pmatrix} \sqrt{2} \\ -1 \end{pmatrix} \quad \text{and} \quad r_2 = -1, \quad \boldsymbol{\xi}^{(2)} = \begin{pmatrix} 1 \\ \sqrt{2} \end{pmatrix}.$$

Using the *normalized* eigenvectors as columns, the transformation matrix, and its inverse, are

$$\mathbf{T} = \frac{1}{\sqrt{3}} \begin{pmatrix} \sqrt{2} & 1 \\ -1 & \sqrt{2} \end{pmatrix}, \quad \mathbf{T}^{-1} = \frac{1}{\sqrt{3}} \begin{pmatrix} \sqrt{2} & -1 \\ 1 & \sqrt{2} \end{pmatrix}.$$

Setting $\mathbf{x} = \mathbf{T}\mathbf{y}$, and $\mathbf{h}(t) = \mathbf{T}^{-1}\mathbf{g}(t)$, the transformed system is given, in scalar form, as

$$\begin{aligned} y_1' &= -4y_1 + \frac{1}{\sqrt{3}}(1 + \sqrt{2})e^{-t} \\ y_2' &= -y_2 + \frac{1}{\sqrt{3}}(1 - \sqrt{2})e^{-t}. \end{aligned}$$

The solutions are easily obtained as

$$\begin{aligned} y_1(t) &= k_1 e^{-4t} + \frac{1}{3\sqrt{3}}(1 + \sqrt{2})e^{-t} \\ y_2(t) &= k_2 e^{-t} + \frac{1}{\sqrt{3}}(1 - \sqrt{2})te^{-t}. \end{aligned}$$

Transforming back to the original variables, the general solution is

$$\mathbf{x} = c_1 \begin{pmatrix} \sqrt{2} \\ -1 \end{pmatrix} e^{-4t} + c_2 \begin{pmatrix} 1 \\ \sqrt{2} \end{pmatrix} e^{-t} + \frac{1}{9} \begin{pmatrix} 2 + \sqrt{2} + 3\sqrt{3} \\ 3\sqrt{6} - \sqrt{2} - 1 \end{pmatrix} e^{-t} + \frac{1}{3} \begin{pmatrix} 1 - \sqrt{2} \\ \sqrt{2} - 2 \end{pmatrix} te^{-t}.$$

Note that

$$\begin{pmatrix} 2 + \sqrt{2} + 3\sqrt{3} \\ 3\sqrt{6} - \sqrt{2} - 1 \end{pmatrix} = \begin{pmatrix} 2 + \sqrt{2} \\ -\sqrt{2} - 1 \end{pmatrix} + 3\sqrt{3} \begin{pmatrix} 1 \\ \sqrt{2} \end{pmatrix}.$$

The *second* vector is an *eigenvector*, hence the solution may be written as

$$\mathbf{x} = c_1 \begin{pmatrix} \sqrt{2} \\ -1 \end{pmatrix} e^{-4t} + c_2 \begin{pmatrix} 1 \\ \sqrt{2} \end{pmatrix} e^{-t} + \frac{1}{9} \begin{pmatrix} 2 + \sqrt{2} \\ -\sqrt{2} - 1 \end{pmatrix} e^{-t} + \frac{1}{3} \begin{pmatrix} 1 - \sqrt{2} \\ \sqrt{2} - 2 \end{pmatrix} te^{-t}.$$

11. Based on the solution of Prob. 3 of Section 7.6, a fundamental matrix is given by

$$\boldsymbol{\Psi}(t) = \begin{pmatrix} 5 \cos t & 5 \sin t \\ 2 \cos t + \sin t & -\cos t + 2 \sin t \end{pmatrix}.$$

The inverse of the fundamental matrix is easily determined as

$$\Psi^{-1}(t) = \frac{1}{5} \begin{pmatrix} \cos t - 2 \sin t & 5 \sin t \\ 2 \cos t + \sin t & -5 \cos t \end{pmatrix}.$$

It follows that

$$\Psi^{-1}(t)\mathbf{g}(t) = \begin{pmatrix} \cos t \sin t \\ -\cos^2 t \end{pmatrix},$$

and

$$\int \Psi^{-1}(t)\mathbf{g}(t) dt = \begin{pmatrix} \frac{1}{2} \sin^2 t \\ -\frac{1}{2} \cos t \sin t - \frac{1}{2} t \end{pmatrix}.$$

A particular solution is constructed as

$$\mathbf{v}(t) = \Psi(t) \int \Psi^{-1}(t)\mathbf{g}(t) dt,$$

where

$$\begin{aligned} v_1(t) &= \frac{5}{2} \cos t \sin t - \cos^2 t + \frac{5}{2} t + 1 \\ v_2(t) &= \cos t \sin t - \frac{1}{2} \cos^2 t + t + \frac{1}{2}. \end{aligned}$$

Hence the general solution is

$$\begin{aligned} \mathbf{x} &= c_1 \begin{pmatrix} 5 \cos t \\ 2 \cos t + \sin t \end{pmatrix} + c_2 \begin{pmatrix} 5 \sin t \\ -\cos t + 2 \sin t \end{pmatrix} - \\ &\quad - t \sin t \begin{pmatrix} 5/2 \\ 1 \end{pmatrix} + (t \cos t + \sin t) \begin{pmatrix} 0 \\ 1/2 \end{pmatrix}. \end{aligned}$$

13(a). As shown in Prob. 25 of Section 7.6, the solution of the homogeneous system is

$$\begin{pmatrix} x_1^{(c)} \\ x_2^{(c)} \end{pmatrix} = c_1 e^{-t/2} \begin{pmatrix} \cos(t/2) \\ 4 \sin(t/2) \end{pmatrix} + c_2 e^{-t/2} \begin{pmatrix} \sin(t/2) \\ -4 \cos(t/2) \end{pmatrix}.$$

Therefore the associated fundamental matrix is given by

$$\Psi(t) = e^{-t/2} \begin{pmatrix} \cos(t/2) & \sin(t/2) \\ 4 \sin(t/2) & -4 \cos(t/2) \end{pmatrix}.$$

(b). The inverse of the fundamental matrix is

$$\Psi^{-1}(t) = \frac{e^{t/2}}{4} \begin{pmatrix} 4 \cos(t/2) & \sin(t/2) \\ 4 \sin(t/2) & -\cos(t/2) \end{pmatrix}.$$

It follows that

$$\Psi^{-1}(t)\mathbf{g}(t) = \frac{1}{2} \begin{pmatrix} \cos(t/2) \\ \sin(t/2) \end{pmatrix},$$

and

$$\int \Psi^{-1}(t)\mathbf{g}(t) dt = \begin{pmatrix} \sin(t/2) \\ -\cos(t/2) \end{pmatrix}.$$

A particular solution is constructed as

$$\mathbf{v}(t) = \Psi(t) \int \Psi^{-1}(t)\mathbf{g}(t) dt,$$

where

$$\begin{aligned} v_1(t) &= 0 \\ v_2(t) &= 4e^{-t/2}. \end{aligned}$$

Hence the general solution is

$$\mathbf{x} = c_1 e^{-t/2} \begin{pmatrix} \cos(t/2) \\ 4 \sin(t/2) \end{pmatrix} + c_2 e^{-t/2} \begin{pmatrix} \sin(t/2) \\ -4 \cos(t/2) \end{pmatrix} + 4e^{-t/2} \begin{pmatrix} 0 \\ 1 \end{pmatrix}.$$

Imposing the initial conditions, we require that

$$\begin{aligned} c_1 &= 0 \\ -4c_2 + 4 &= 0, \end{aligned}$$

which results in $c_1 = 0$ and $c_2 = 1$. Therefore the solution of the IVP is

$$\mathbf{x} = e^{-t/2} \begin{pmatrix} \sin(t/2) \\ 4 - 4 \cos(t/2) \end{pmatrix}.$$

15. The general solution of the homogeneous problem is

$$\begin{pmatrix} x_1^{(c)} \\ x_2^{(c)} \end{pmatrix} = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} t^{-1} + c_2 \begin{pmatrix} 2 \\ 1 \end{pmatrix} t^2,$$

which can be verified by substitution into the system of ODEs. Since the vectors are linearly independent, a fundamental matrix is given by

$$\Psi(t) = \begin{pmatrix} t^{-1} & 2t^2 \\ 2t^{-1} & t^2 \end{pmatrix}.$$

The inverse of the fundamental matrix is

$$\Psi^{-1}(t) = \frac{1}{3} \begin{pmatrix} -t & 2t \\ 2t^{-2} & -t^{-2} \end{pmatrix}.$$

Dividing both equations by t , we obtain

$$\mathbf{g}(t) = \begin{pmatrix} -2 \\ t^3 - t^{-1} \end{pmatrix}.$$

Proceeding with the method of *variation of parameters*,

$$\Psi^{-1}(t)\mathbf{g}(t) = \begin{pmatrix} \frac{2}{3}t^4 + \frac{2}{3}t - \frac{2}{3} \\ -\frac{1}{3}t - \frac{4}{3}t^{-2} + \frac{1}{3}t^{-3} \end{pmatrix},$$

and

$$\int \Psi^{-1}(t)\mathbf{g}(t) dt = \begin{pmatrix} \frac{2}{15}t^5 + \frac{1}{3}t^2 - \frac{2}{3}t \\ -\frac{1}{6}t^2 + \frac{4}{3}t^{-1} - \frac{1}{6}t^{-2} \end{pmatrix}.$$

Hence a particular solution is obtained as

$$\mathbf{v} = \begin{pmatrix} -\frac{1}{5}t^4 + 3t - 1 \\ \frac{1}{10}t^4 + 2t - \frac{3}{2} \end{pmatrix}.$$

The general solution is

$$\mathbf{x} = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} t^{-1} + c_2 \begin{pmatrix} 2 \\ 1 \end{pmatrix} t^2 + \frac{1}{10} \begin{pmatrix} -2 \\ 1 \end{pmatrix} t^4 + \begin{pmatrix} 3 \\ 2 \end{pmatrix} t - \begin{pmatrix} 1 \\ 3/2 \end{pmatrix}.$$

16. Based on the hypotheses,

$$\phi'(t) = \mathbf{P}(t)\phi(t) + \mathbf{g}(t) \quad \text{and} \quad \mathbf{v}'(t) = \mathbf{P}(t)\mathbf{v}(t) + \mathbf{g}(t).$$

Subtracting the two equations results in

$$\phi'(t) - \mathbf{v}'(t) = \mathbf{P}(t)\phi(t) - \mathbf{P}(t)\mathbf{v}(t),$$

that is,

$$[\phi(t) - \mathbf{v}(t)]' = \mathbf{P}(t)[\phi(t) - \mathbf{v}(t)].$$

It follows that $\phi(t) - \mathbf{v}(t)$ is a solution of the *homogeneous equation*. According to Theorem 7.4.2,

$$\phi(t) - \mathbf{v}(t) = c_1 \mathbf{x}^{(1)}(t) + c_2 \mathbf{x}^{(2)}(t) + \cdots + c_n \mathbf{x}^{(n)}(t).$$

Hence

$$\phi(t) = \mathbf{u}(t) + \mathbf{v}(t),$$

in which $\mathbf{u}(t)$ is the general solution of the homogeneous problem.

17(a). Setting $t_0 = 0$ in Eq. (34),

$$\begin{aligned}\mathbf{x} &= \Phi(t)\mathbf{x}^0 + \Phi(t) \int_0^t \Phi^{-1}(s)\mathbf{g}(s)ds \\ &= \Phi(t)\mathbf{x}^0 + \int_0^t \Phi(t)\Phi^{-1}(s)\mathbf{g}(s)ds.\end{aligned}$$

It was shown in Prob. 15(c) in Section 7.7 that $\Phi(t)\Phi^{-1}(s) = \Phi(t-s)$. Therefore

$$\mathbf{x} = \Phi(t)\mathbf{x}^0 + \int_0^t \Phi(t-s)\mathbf{g}(s)ds.$$

(b). The *principal* fundamental matrix is identified as $\Phi(t) = \exp(\mathbf{A}t)$. Hence

$$\mathbf{x} = \exp(\mathbf{A}t)\mathbf{x}^0 + \int_0^t \exp[\mathbf{A}(t-s)]\mathbf{g}(s)ds.$$

In Prob. 26 of Section 3.7, the particular solution is given as

$$Y(t) = \int_{t_0}^t K(t-s)g(s)ds,$$

in which the kernel $K(t)$ depends on the nature of the fundamental solutions.