

Math 323

Linear Algebra

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Highlights

From last time:

- ▶ eigenvalues and eigenvectors

Today:

- ▶ application of eigenvectors to systems of differential equations

Reminders on first-order differential equations

Example. Solve the differential equation $\frac{dy}{dt} = 3y$ or $y' = 3y$ with the initial condition $y(0) = 4$.

Solution. We know a function whose derivative is 3 times that function: namely, $y(t) = e^{3t}$, or more generally $y(t) = ce^{3t}$ for an arbitrary constant c .

Thus the *general solution* to $y' = 3y$ is $y(t) = ce^{3t}$.

The *particular solution* satisfying the initial condition $y(0) = 4$ is $y(t) = 4e^{3t}$.

Linear systems of differential equations

Exercise 1(b), page 323

Find the general solution to the system $\begin{cases} y_1' = 2y_1 + 4y_2 \\ y_2' = -y_1 - 3y_2 \end{cases}$.

Solution. Write $\mathbf{y} = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$ and $A = \begin{bmatrix} 2 & 4 \\ -1 & -3 \end{bmatrix}$. Then the system says $\mathbf{y}' = A\mathbf{y}$.

If \mathbf{v} is an eigenvector of A with eigenvalue λ , then $\mathbf{y}(t) = e^{\lambda t}\mathbf{v}$ is a solution of the differential equation. Since A has eigenvalues 1 and -2 with corresponding eigenvectors $\begin{bmatrix} 4 \\ -1 \end{bmatrix}$ and $\begin{bmatrix} 1 \\ -1 \end{bmatrix}$, the general solution is the superposition

$$\mathbf{y}(t) = c_1 e^t \begin{bmatrix} 4 \\ -1 \end{bmatrix} + c_2 e^{-2t} \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \text{ or } \begin{cases} y_1(t) = 4c_1 e^t + c_2 e^{-2t} \\ y_2(t) = -c_1 e^t - c_2 e^{-2t} \end{cases}$$

An initial condition for $\mathbf{y}(0)$ would let you determine c_1 and c_2 .

Euler's formula

The complex exponential function is related to the trigonometric functions via *Euler's formula*:

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

For example, $e^{i\pi} = -1$, $e^{i\pi/4} = (1+i)/\sqrt{2}$, and $e^{(2+3i)t} = e^{2t}[\cos(3t) + i \sin(3t)]$.

Higher-order systems

Example: exercise 5(b), page 324

$$\text{Solve } \begin{cases} y_1'' = 2y_1 + y_2' \\ y_2'' = 2y_2 + y_1' \end{cases}$$

Solution strategy. We know how to handle systems of *first-order* differential equations, so introduce two new variables y_3 and y_4 via $y_1' = y_3$ and $y_2' = y_4$. The system becomes

$$\begin{aligned} y_1' &= y_3 \\ y_2' &= y_4 \\ y_3' &= 2y_1 + y_4 \\ y_4' &= 2y_2 + y_3 \end{aligned} \quad \text{or} \quad \mathbf{y}' = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 2 & 0 & 0 & 1 \\ 0 & 2 & 1 & 0 \end{bmatrix} \mathbf{y}.$$

Proceed as before: find the eigenvalues $[\pm 1$ and $\pm 2]$, the corresponding eigenvectors, and write the general solution [with four arbitrary constants c_1, c_2, c_3 , and c_4].

Differential equations with complex eigenvalues

Example: exercise 1(d), page 323

$$\text{Solve } \begin{cases} y_1' = y_1 - y_2 \\ y_2' = y_1 + y_2 \end{cases} \quad \text{or} \quad \mathbf{y}' = \mathbf{A}\mathbf{y} \text{ with } \mathbf{A} = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}.$$

The characteristic equation is $\lambda^2 - 2\lambda + 2 = 0$. By the quadratic formula, $\lambda = \frac{2 \pm \sqrt{4-8}}{2} = 1 \pm i$. An eigenvector corresponding to eigenvalue $1 + i$ is $\begin{bmatrix} i \\ 1 \end{bmatrix}$. One complex-valued solution is

$$\mathbf{y}(t) = e^{(1+i)t} \begin{bmatrix} i \\ 1 \end{bmatrix} = \begin{bmatrix} e^t(-\sin(t) + i \cos(t)) \\ e^t(\cos(t) + i \sin(t)) \end{bmatrix}.$$

The differential equation is real-valued, so the real part and the imaginary part of the complex solution both are real solutions. The general (real) solution is therefore

$$\mathbf{y}(t) = c_1 e^t \begin{bmatrix} -\sin(t) \\ \cos(t) \end{bmatrix} + c_2 e^t \begin{bmatrix} \cos(t) \\ \sin(t) \end{bmatrix}.$$