**Differential Equations** 

Week #12 Written Assignment: Due on Friday, November 15.

1. Consider the 3-dimensional system of linear equations

$$X' = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 1 & -1 \\ 0 & -1 & 1 \end{bmatrix} X$$

- (a) Find a fundamental set of solutions for this system. Note that -1 is one of the eigenvalues.
- (b) Find the general solution, and use it to find the solution satisfying

$$X(0) = \begin{bmatrix} -4\\ 3\\ 2 \end{bmatrix}$$

2. Consider the 3-dimensional system of linear equations

$$X' = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & -2 \\ 3 & 2 & 1 \end{bmatrix} X$$

- (a) Find a fundamental set of solutions for this system. Note that +1 is one of the eigenvalues.
- (b) Find the general solution, and use it to find the solution satisfying

$$X(0) = \begin{bmatrix} 2\\0\\0 \end{bmatrix}$$

3. (Taken from Boyce & DiPrima) Consider the 3-dimensional system of linear equations

$$X' = AX = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 1 & -1 \\ -3 & 2 & 4 \end{bmatrix} X$$

- (a) Show that the three eigenvalues of the coefficient matrix, A, are  $\lambda_1 = \lambda_2 = \lambda_3 = 2$ . This is an eigenvalue of multiplicity 3.
- (b) Show that all the eigenvectors of the coefficient (corresponding to the eigenvalue 2) are multiples of

$$V = \begin{bmatrix} 0\\1\\-1 \end{bmatrix}$$

(c) Using the information from parts (a) and (b), find one solution to the system.

(d) Find a generalized eigenvector,  $W_1$ , of the coefficient matrix, A, by solving

$$(A - 2I)W_1 = V$$

Use this generalized eigenvector and the other information you have found to write down a second solution to the system.

(e) Show that if V and W are as above, and  $W_2$  is a vector satisfying

$$(A-2I)W_2 = W_1$$

then

$$X = \frac{t^2}{2}e^{2t}V + te^{2t}W_1 + e^{2t}W_2$$

is a solution to the system.

- (f) Find a vector  $W_2$  satisfying  $(A 2I)W_2 = W_1$ , and use it to write a third solution to the system.
- (g) Compute the Wronskian for the three solutions you found in parts (c), (d), and (f). Is it non-zero? Do these three solutions form a fundamental set?