HOMEWORK PROBLEM SET 8: DUE OCTOBER 26, 2018

110.302 DIFFERENTIAL EQUATIONS
PROFESSOR RICHARD BROWN

Question 1. Transform the following into a system of first-order equations:

(a) $t^2y'' + ty' + \left(t^2 - \frac{1}{4}\right)y = 0.$

(b) $u'' + p(t)u' + q(t)u = g(t), \quad u(0) = u_0, \quad u'(0) = u'_0.$

Question 2. For the system

$$\begin{aligned} \dot{x}_1 &= 3x_1 - 2x_2, \quad x_1(0) = 3 \\ \dot{x}_2 &= 2x_1 - 2x_2, \quad x_2(0) = \frac{1}{2}, \end{aligned}$$

do the following:

(a) Transform the following system into a single equation of second order by solving the first equation for one of the variables and substituting this into the second equation, thereby creating a second order equation in one of the two variables.

(b) Solve the second-order equation that you found in the previous part and then determine the solution for the other variable.

(c) Find the particular solution and then graph it as a parameterized curve in the x_1x_2-plane, for $t \geq 0$.

Question 3. Consider the linear homogeneous system

$$\begin{aligned} x' &= p_{11}(t)x + p_{12}(t)y, \\ y' &= p_{21}(t)x + p_{22}(t)y. \end{aligned}$$

Show that if $x_1(t),\ y_1(t)$ and $x_2(t),\ y_2(t)$ are two sets of solutions to the given system, then $x(t) = c_1x_1(t) + c_2x_2(t),\ y(t) = c_1y_1(t) + c_2y_2(t)$ is also a set of solutions for any choice of constants $c_1, c_2 \in \mathbb{R}$. This is again the Principle of Superposition, here applied to a linear, first-order, homogeneous system of ODEs.

Question 4. Show that the following vector functions solve the given ODE systems:

(a) $\mathbf{x}' = \begin{bmatrix} 3 & -2 \\ 2 & -2 \end{bmatrix}\mathbf{x}, \quad \mathbf{x} = \begin{bmatrix} 4 \\ 2 \end{bmatrix}e^{2t}.$

(b) $\mathbf{x}' = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 1 & -1 \\ 0 & -1 & 1 \end{bmatrix}\mathbf{x}, \quad \mathbf{x} = \begin{bmatrix} 6 \\ -8 \\ -4 \end{bmatrix}e^{-t} + \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}e^{2t}.$

Question 5. For $A = \begin{bmatrix} 1+i & -1+2i \\ 3+2i & 2-i \end{bmatrix}$ and $B = \begin{bmatrix} i & 3 \\ 2 & -2i \end{bmatrix}$, find

(a) $A - 2B$.

(b) $3A + B$.

(c) BA.

(d) AB.

Question 6. Find all eigenvectors and eigenvalues of the matrices $A = \begin{bmatrix} 5 & -1 \\ 3 & 1 \end{bmatrix}$, $B = \begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix}$, and $C = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & -2 \\ 3 & 2 & 1 \end{bmatrix}$.

Question 7. Solve the linear system

$$\begin{aligned} x_1 + 2x_2 - x_3 &= 1 \\ 2x_1 + x_2 + x_3 &= 1 \\ x_1 - x_2 + 2x_3 &= 1. \end{aligned}$$

Question 8. Either show that the following sets of vectors are linearly independent, or find a linear relation between them (the T means transpose):

(a) $\mathbf{x}^{(1)} = \begin{bmatrix} 1 & 1 & 0 \end{bmatrix}^T$, $\mathbf{x}^{(2)} = \begin{bmatrix} 0 & 1 & 1 \end{bmatrix}^T$, $\mathbf{x}^{(3)} = \begin{bmatrix} 1 & 0 & 1 \end{bmatrix}^T$.

(b) $\mathbf{x}^{(1)} = \begin{bmatrix} 2 & 1 & 0 \end{bmatrix}^T$, $\mathbf{x}^{(2)} = \begin{bmatrix} 0 & 1 & 0 \end{bmatrix}^T$, $\mathbf{x}^{(3)} = \begin{bmatrix} -1 & 2 & 0 \end{bmatrix}^T$.

Question 9. For

$$\mathbf{x}^{(1)}(t) = \begin{bmatrix} e^t \\ te^t \end{bmatrix}, \quad \mathbf{x}^{(2)}(t) = \begin{bmatrix} 1 \\ t \end{bmatrix},$$

show that, for each choice of $t \in [0,1]$, the vectors $\mathbf{x}^{(1)}(t)$ and $\mathbf{x}^{(2)}(t)$ are linear dependent. Then show that as vector functions, $\mathbf{x}^{(1)}(t)$ and $\mathbf{x}^{(2)}(t)$ are linearly independent on $[0,1]$.