

Instructions: Show all work. Answers without work required to obtain the solution will not receive full credit. Some questions may contain multiple parts: be sure to answer all of them. Give exact answers unless specifically asked to estimate.

1. Rewrite $u'' + \frac{1}{2}u' + 2u = 0$ as a system of first order equations.

$$\begin{aligned} x_2' + \frac{1}{2}x_2 + 2x_1 &= 0 \\ x_1' &= x_2 \end{aligned} \qquad \begin{aligned} u &= x_1 & u' &= x_1' = x_2 \\ x_2' &= u'' \end{aligned}$$

$$\begin{cases} x_1' = x_2 \\ x_2' = -2x_1 - \frac{1}{2}x_2 \end{cases}$$

2. Rewrite the system $\begin{cases} x_1' = 3x_1 - 2x_2 \\ x_2' = 2x_1 - 2x_2 \end{cases}$ as a single second order equation.

$$\begin{aligned} x_1' - 3x_1 &= x_2 \\ -\frac{1}{2}x_1' + \frac{3}{2}x_1 &= x_2 \\ x_2' &= -\frac{1}{2}x_1' + \frac{3}{2}x_1 \\ -\frac{1}{2}x_1'' + \frac{3}{2}x_1' &= 2x_1 - 2\left(-\frac{1}{2}x_1' + \frac{3}{2}x_1\right) \\ -\frac{1}{2}x_1'' + \frac{3}{2}x_1' &= 2x_1 + x_1' - 3x_1 \\ &= x_1' - x_1 \end{aligned}$$

$$\begin{aligned} -2\left(-\frac{1}{2}x_1'' + \frac{1}{2}x_1' + x_1\right) &= 0 \\ x_1'' - x_1' - 2x_1 &= 0 \\ \boxed{u'' - u' - 2u = 0} \end{aligned}$$

3. Find the eigenvalues and eigenvectors of

a. $A = \begin{pmatrix} 5 & -1 \\ 3 & 1 \end{pmatrix}$

$$\begin{aligned} (5-\lambda)(1-\lambda) + 3 &= 0 \\ 5 - 5\lambda - \lambda + \lambda^2 + 3 &= 0 \\ \lambda^2 - 6\lambda + 8 &= 0 \\ (\lambda-4)(\lambda-2) &= 0 \quad \lambda = 4, 2 \end{aligned}$$

$x_1 - x_2 = 0 \implies x_1 = x_2$

for $\lambda = 4$: $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ for $\lambda = 2$: $\begin{pmatrix} 1 \\ 3 \end{pmatrix}$

b. $B = \begin{pmatrix} -2 & 1 \\ 1 & 2 \end{pmatrix}$

$$\begin{aligned} (-2-\lambda)(2-\lambda) - 1 &= 0 \\ -4 + 2\lambda - 2\lambda + \lambda^2 - 1 &= 0 \\ \lambda^2 - 5 &= 0 \\ \lambda &= \pm 2\sqrt{5} \end{aligned}$$

for $\lambda = -2 + 2\sqrt{5}$: $\begin{pmatrix} -2 + 2\sqrt{5} & 1 \\ 1 & 2 + 2\sqrt{5} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$

$x_1 = (-2 + 2\sqrt{5})x_2$

for $\lambda = -2 - 2\sqrt{5}$: $\begin{pmatrix} -2 - 2\sqrt{5} & 1 \\ 1 & 2 - 2\sqrt{5} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$

$x_1 = (-2 - 2\sqrt{5})x_2$

4. Solve $\vec{x}' = \begin{pmatrix} 5 & -1 \\ 3 & 1 \end{pmatrix} \vec{x}$, $\vec{x}(0) = \begin{pmatrix} 2 \\ -1 \end{pmatrix}$ [Hint: see #3a]

$$\begin{aligned} c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{4t} + c_2 \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{2t} &= \vec{x}(t) \\ c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 \begin{pmatrix} 1 \\ 3 \end{pmatrix} &= \begin{pmatrix} 2 \\ -1 \end{pmatrix} \\ c_1 &= \frac{7}{2}, \quad c_2 = -\frac{3}{2} \\ \vec{x}(t) &= \frac{7}{2} \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{4t} - \frac{3}{2} \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{2t} \end{aligned}$$

5. Draw a direction field for the system $\vec{x}' = \begin{pmatrix} 3 & -2 \\ 2 & -2 \end{pmatrix} \vec{x}$ and plot several trajectories of the system.

$$(3-\lambda)(-2-\lambda) + 4 = 0$$

$$-6 - 3\lambda + 2\lambda + \lambda^2 + 4 = 0$$

$$\lambda^2 - \lambda - 2 = 0$$

$$(\lambda - 2)(\lambda + 1) = 0$$

$$\lambda = 2, \lambda = -1$$

$$\lambda = 2 \begin{pmatrix} 1 & -2 \\ 2 & -4 \end{pmatrix} \quad \begin{matrix} x_1 = 2x_2 \\ x_2 = x_2 \end{matrix} \quad \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$\lambda = -1 \begin{pmatrix} 4 & -2 \\ 2 & -1 \end{pmatrix} \quad \begin{matrix} 2x_1 = x_2 \\ x_1 = \frac{1}{2}x_2 \\ x_2 = x_2 \end{matrix} \quad \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

$$x(t) = c_1 \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{2t} + c_2 \begin{pmatrix} 1 \\ 2 \end{pmatrix} e^{-t}$$

