

## Math 54: Quiz #9 Solution

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Please give neat and organized answers. Whenever applicable (especially for computational questions), make it clear what strategy you are using.

### Problem 1

Find the solution of  $\mathbf{x}'(t) = A\mathbf{x}(t)$ , where

$$A = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix},$$

that satisfies the initial condition  $\mathbf{x}(0) = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ .

**Solution:** First compute the eigenvalues of  $A$ :

$$\det(A - \lambda I) = \det \begin{pmatrix} -\lambda & 0 & 1 \\ 0 & -\lambda & -1 \\ 0 & 1 & -\lambda \end{pmatrix} = (-\lambda)(\lambda^2 + 1),$$

so the eigenvalues are  $\lambda_1 = 0$ ,  $\lambda_2 = i$ ,  $\lambda_3 = -i$ .

Then compute the eigenvector for  $\lambda_1$ :

$$A - \lambda_1 I = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix},$$

so  $\text{Null}(A - \lambda_1 I) = \text{span} \left( \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \right)$ , and we can let  $\mathbf{v}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$  be our eigenvector.

Then we obtain a solution

$$\mathbf{x}_1(t) = e^{\lambda_1 t} \mathbf{v}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}.$$

This is actually a constant function, but that's okay.

Now  $\lambda_2$  and  $\lambda_3$  are a complex-conjugate pair, and we will pick  $\lambda_2 = i$  and use it to obtain two more solutions:

$$A - \lambda_2 I = \begin{pmatrix} -i & 0 & 1 \\ 0 & -i & -1 \\ 0 & 1 & -i \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & i \\ 0 & 1 & -i \\ 0 & 1 & -i \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & i \\ 0 & 1 & -i \\ 0 & 0 & 0 \end{pmatrix},$$

so  $\text{Null}(A - \lambda_2 I) = \text{span} \begin{pmatrix} -i \\ i \\ 1 \end{pmatrix}$ . Then let

$$\mathbf{v} = \begin{pmatrix} -i \\ i \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + i \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} = \mathbf{a} + i\mathbf{b},$$

where  $\mathbf{a} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$  and  $\mathbf{b} = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$ . Note that we can write the eigenvalue  $\lambda_2 = \alpha + i\beta$ , where  $\alpha = 0$  and  $\beta = 1$ . Then we use the formula to write down two solutions:

$$\begin{aligned} \mathbf{x}_2(t) &= e^{\alpha t} [\cos(\beta t)\mathbf{a} - \sin(\beta t)\mathbf{b}] = \begin{pmatrix} \sin(t) \\ -\sin(t) \\ \cos(t) \end{pmatrix} \\ \mathbf{x}_3(t) &= e^{\alpha t} [\sin(\beta t)\mathbf{a} + \cos(\beta t)\mathbf{b}] = \begin{pmatrix} -\cos(t) \\ \cos(t) \\ \sin(t) \end{pmatrix}. \end{aligned}$$

Then a general solution is given by

$$\begin{aligned} \mathbf{x}(t) &= c_1 \mathbf{x}_1(t) + c_2 \mathbf{x}_2(t) + c_3 \mathbf{x}_3(t) \\ &= c_1 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + c_2 \begin{pmatrix} \sin(t) \\ -\sin(t) \\ \cos(t) \end{pmatrix} + c_3 \begin{pmatrix} -\cos(t) \\ \cos(t) \\ \sin(t) \end{pmatrix} \\ &= \begin{pmatrix} c_1 + c_2 \sin(t) - c_3 \cos(t) \\ -c_2 \sin(t) + c_3 \cos(t) \\ c_2 \cos(t) + c_3 \sin(t) \end{pmatrix} \end{aligned}$$

Now we use the initial condition to determine the values of  $c_1, c_2, c_3$ . From the above general solution, we have that

$$\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \mathbf{x}(0) = \begin{pmatrix} c_1 + c_2 \sin(0) - c_3 \cos(0) \\ -c_2 \sin(0) + c_3 \cos(0) \\ c_2 \cos(0) + c_3 \sin(0) \end{pmatrix} = \begin{pmatrix} c_1 - c_3 \\ c_3 \\ c_2 \end{pmatrix}.$$

Therefore  $c_2 = 1$ ,  $c_3 = 1$ , and  $c_1 = 2$ . Thus our solution is

$$\mathbf{x}(t) = \begin{pmatrix} 2 + \sin(t) - \cos(t) \\ -\sin(t) + \cos(t) \\ \cos(t) + \sin(t) \end{pmatrix}.$$