## Exam I Solutions 10/14/09

Name:	
Lecture Section	n: Recitation Section:
	that I have abided by the Stevens Honor System.
You may not shown to obta	use a calculator, cell phone, or computer while taking this exam. All work must be in full credit. Credit will not be given for work not reasonably supported. When sure to sign the pledge.
Score on Probl	em #1
	#2a
	#2b
	#3
Total Score	

1 [25 pts.] Find the eigenvalues and eigenvectors of the matrix

$$A = \left[ \begin{array}{cc} 1 & 1 \\ -2 & 4 \end{array} \right]$$

Show that the eigenvectors you find are linearly independent. Solution:

$$\begin{vmatrix} 1-r & 1 \\ -2 & 4-r \end{vmatrix} = (1-r)(4-r) + 2 = r^2 - 5r + 6 = (r-2)(r-3)$$

Thus the eigenvalues are r = 2, 3. The system (A - rI)X = 0 is

$$(1-r)x_1 + x_2 = 0$$
$$-2x_1 + (4-r)x_2 = 0$$

For r = 2 we have

$$-x_1 + x_2 = 0$$
  
$$-2x_1 + 2x_2 = 0$$

Thus  $x_1 = x_2$  and a corresponding eigenvector is

$$\left[\begin{array}{c}1\\1\end{array}\right]$$

For r = 3 we have

$$-2x_1 + x_2 = 0$$
  
$$-2x_1 + x_2 = 0$$

so  $x_2 = 2x_1$  and a corresponding eigenvector is

$$\left[\begin{array}{c}1\\2\end{array}\right]$$

Since

$$\left|\begin{array}{cc} 1 & 1 \\ 1 & 2 \end{array}\right| = 1 \neq 0$$

These vectors are L.I.

SNB check 
$$\begin{bmatrix} 1 & 1 \\ -2 & 4 \end{bmatrix}$$
, eigenvectors:  $\left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\} \leftrightarrow 2$ ,  $\left\{ \begin{bmatrix} \frac{1}{2} \\ 1 \end{bmatrix} \right\} \leftrightarrow 3$ 

2 The eigenvalues and eigenvectors of the matrix

$$A = \left[ \begin{array}{cc} 2 & 1 \\ 1 & 2 \end{array} \right]$$

$$\operatorname{are}\left\{ \begin{bmatrix} 1 \\ -1 \end{bmatrix} \right\} \leftrightarrow 1, \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\} \leftrightarrow 3$$

2a [25 **pts**.] Solve the initial value problem

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

where 
$$A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$$
.

Solution:

$$X_h(t) = c_1 \begin{bmatrix} e^t \\ -e^t \end{bmatrix} + c_2 \begin{bmatrix} e^{3t} \\ e^{3t} \end{bmatrix}$$
$$X(0) = c_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \end{bmatrix}$$

Thus

$$c_1 + c_2 = 2$$
$$-c_1 + c_2 = 0$$

and  $c_1 = c_2 = 1$ . The solution is

$$X(t) = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} e^t \\ -e^t \end{bmatrix} + \begin{bmatrix} e^{3t} \\ e^{3t} \end{bmatrix} = \begin{bmatrix} e^t + e^{3t} \\ -e^t + e^{3t} \end{bmatrix}$$

2b [30 **pts**.] Find a general solution of the nonhomogeneous system

$$X' = AX + \begin{bmatrix} 15e^{-2t} \\ 0 \end{bmatrix}$$

Solution: Let

$$X_p(t) = \left[ \begin{array}{c} a_1 e^{-2t} \\ a_2 e^{-2t} \end{array} \right]$$

Then the DE implies

$$\begin{bmatrix} -2a_1e^{-2t} \\ -2a_2e^{-2t} \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} a_1e^{-2t} \\ a_2e^{-2t} \end{bmatrix} + \begin{bmatrix} 15e^{-2t} \\ 0 \end{bmatrix}$$

or

$$\begin{bmatrix} -2a_1e^{-2t} \\ -2a_2e^{-2t} \end{bmatrix} = \begin{bmatrix} 2a_1e^{-2t} + a_2e^{-2t} + 15e^{-2t} \\ a_1e^{-2t} + 2a_2e^{-2t} \end{bmatrix}$$

Thus

$$-4a_1 - a_2 = 15$$

$$a_1 + 4a_2 = 0$$

So  $a_1 = -4a_2$  and  $16a_2 - a_2 = 15$  so  $a_2 = 1$  and  $a_1 = -4$ . Thus

$$X_p(t) = \begin{bmatrix} -4e^{-2t} \\ e^{-2t} \end{bmatrix}$$

and

$$X(t) = X_h(t) + X_p(t) = c_1 \begin{bmatrix} e^t \\ -e^t \end{bmatrix} + c_2 \begin{bmatrix} e^{3t} \\ e^{3t} \end{bmatrix} + \begin{bmatrix} -4e^{-2t} \\ e^{-2t} \end{bmatrix}$$

**3** 20 **pts**. Find, if possible, the solution(s) to the system

$$x + 2y + 6u + 11v = 0$$

$$x + y + 3u + 6v = 1$$

$$x + 3y + 9u + 16v = 6$$

$$x + 4y + 12u + 21y = 8$$

Justify your results.

Solution: 
$$\begin{bmatrix} 1 & 2 & 6 & 11 & 0 \\ 1 & 1 & 3 & 6 & 1 \\ 1 & 3 & 9 & 16 & 6 \\ 1 & 4 & 12 & 21 & 8 \end{bmatrix} \xrightarrow{-R_1 + R_2} \begin{bmatrix} 1 & 2 & 6 & 11 & 0 \\ 0 & -1 & -3 & -5 & 1 \\ 0 & 1 & 3 & 5 & 6 \\ 0 & 2 & 6 & 10 & 8 \end{bmatrix} \xrightarrow{R_2 + R_3} \begin{bmatrix} 1 & 2 & 6 & 11 & 0 \\ 0 & -1 & -3 & -5 & 1 \\ 0 & 0 & 0 & 0 & 7 \\ 0 & 2 & 6 & 10 & 8 \end{bmatrix}$$

The third row implies  $0x_1 + 0x_2 + 0x_3 + 0x_4 = 20$ , which is impossible. Hence there is no solution.