## Homework #3 Be sure to show your work!

Due: June 19th, 2019

You may should use technology to complete this assignment. To avoid miscopying errors, I have provided definitions for several coefficient matrices that can be copied/pasted into Maple. Recall that to use linear algebra related commands you need to execute with (Linear Algebra): Also, remember that the command: **Eigenvectors**(A); computes the eigenvalues and eigenvectors of a matrix A.

1. Solving homogeneous linear systems. In each case, first find the general solution and then solve the initial value problem.

(a) 
$$\mathbf{y}' = A\mathbf{y}$$
 where  $A = \begin{bmatrix} 11 & 24 & -9 \\ -6 & -13 & 6 \\ -6 & -12 & 8 \end{bmatrix}$  and given the initial value:  $\mathbf{y}(0) = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ .

Maple input: A := <<11|24|-9>,<-6|-13|6>,<-6|-12|8>>;

(b) 
$$\mathbf{y}' = A\mathbf{y}$$
 where  $A = \begin{bmatrix} 5 & 6 & -6 \\ -6 & -7 & 6 \\ -3 & -3 & 2 \end{bmatrix}$  and given the initial value:  $\mathbf{y}(0) = \begin{bmatrix} 4 \\ 2 \\ -1 \end{bmatrix}$ .

Maple input: A := <<5|6|-6>,<-6|-7|6>,<-3|-3|2>>:

For the next part (1(c)), we need a different approach. In 1(c), you cannot build a general solution from eigenvectors since there aren't enough of them! Instead we use the magic bullet that is the matrix exponential.

Note that  $e^A = \sum_{n=0}^{\infty} \frac{A^n}{n!} = I + A + \frac{A^2}{2} + \cdots$  is a convergent series (of matrices) for any matrix A. It isn't too hard to

show that  $\frac{d}{dt} \left[ e^{At} \right] = Ae^{At}$  (as we might guess). This means that if  $\mathbf{y}(t) = e^{At}\mathbf{c}$ , then  $\mathbf{y}'(t) = Ae^{At}\mathbf{c} = A\mathbf{y}(t)$ . We have that  $\mathbf{y}(t) = e^{At}\mathbf{c}$  is the general solution of  $\mathbf{y}' = A\mathbf{y}$ . More than that  $\mathbf{y}(0) = e^{A(0)}\mathbf{c} = e^{0}\mathbf{c} = I\mathbf{c} = \mathbf{c}$ . So if our initial condition is  $\mathbf{y}(0) = \mathbf{y}_0$ , then the IVP solution is  $\mathbf{y}(t) = e^{At}\mathbf{y}_0$ .

Computing the matrix exponential is quite involved. Fortunately, Maple can do this for us with the LinearAlgebra package's MatrixExponential command.

(c) 
$$\mathbf{y}' = A\mathbf{y}$$
 where  $A = \begin{bmatrix} 2 & -1 & 0 \\ -1 & 1 & -1 \\ 5 & 8 & 6 \end{bmatrix}$  and given the initial value:  $\mathbf{y}(0) = \begin{bmatrix} 4 \\ 2 \\ -1 \end{bmatrix}$ .

Maple input: A := <<2|-1|0>,<-1|1|-1>,<5|8|6>>;

2. Classify the equilibrium solution of y' = Ay for the following matrices (i.e., is it a node sink, spiral source, ...?). State whether it is stable, asymptotically stable, or unstable. Then create a phase portrait (use any software you want or do it by hand, but whatever you use, make it accurate).

(a) 
$$\begin{bmatrix} 2 & -5 \\ -5 & 1 \end{bmatrix}$$
 (b)  $\begin{bmatrix} 0 & 2 \\ -3 & 1 \end{bmatrix}$  (c)  $\begin{bmatrix} -4 & 1 \\ 1 & -4 \end{bmatrix}$  (d)  $\begin{bmatrix} -1 & 4 \\ -2 & 1 \end{bmatrix}$ 

(b) 
$$\begin{bmatrix} 0 & 2 \\ -3 & 1 \end{bmatrix}$$

(c) 
$$\begin{bmatrix} -4 & 1 \\ 1 & -4 \end{bmatrix}$$

$$(d) \quad \begin{bmatrix} -1 & 4 \\ -2 & 1 \end{bmatrix}$$

- **3.** Consider  $A = \begin{bmatrix} -2 & 2 \\ 4 & -4 \end{bmatrix}$ . (a) Find eigenvalues and corresponding eigenvection (b) Write down the general solution of  $\mathbf{y}' = A\mathbf{y}$ .
  - (a) Find eigenvalues and corresponding eigenvectors for A.

  - (c) What are the equilibrium solutions?
  - (d) Create a phase portrait.
- **4.** Consider  $A = \begin{bmatrix} \alpha & \alpha \\ 1 & 0 \end{bmatrix}$ . We get a one-parameter system:  $\mathbf{y}' = A\mathbf{y}$ .
  - (a) Sketch the curve determined by  $\alpha$  in the trace-determinant plane.
  - (b) Find the bifurcation values and describe what kind of equilibria we have before and after each bifurcation value.
  - (c) Pick sample values of  $\alpha$  before, at, and after each bifurcation value and provide a phase portrait at those values.