## Section 7.9 Nonhomogeneous linear systems

$$
\begin{equation*}
\mathbf{x}^{\prime}=\mathbf{A}(t) \mathbf{x}+\mathbf{g}(\mathbf{t}), \tag{1}
\end{equation*}
$$

here $\mathbf{x}=\left(\begin{array}{c}x_{1} \\ x_{2} \\ \ldots \\ x_{n}\end{array}\right), \mathbf{A}=\left(\begin{array}{cccc}a_{11} & a_{12} & \ldots & a_{1 n} \\ a_{21} & a_{22} & \ldots & a_{2 n} \\ \ldots & \ldots & \ldots & \ldots \\ a_{n 1} & a_{n 2} & \ldots & a_{n n}\end{array}\right), \mathbf{g}(\mathbf{t})=\left(\begin{array}{c}g_{1}(t) \\ g_{2}(t) \\ \ldots \\ g_{n}(t)\end{array}\right)$. We assume, that $\mathbf{A}(t)$ and $\mathbf{g}(t)$ are continuous on an open interval $I$.

The general solution of the system (1) is

$$
\mathbf{x}(t)=\mathbf{x}_{h}(t)+\mathbf{x}_{\mathbf{p}}(t),
$$

where $\mathbf{x}_{h}(t)$ is the general solution of the corresponding homogeneous system

$$
\begin{equation*}
\mathbf{x}^{\prime}=\mathbf{A}(t) \mathbf{x}, \tag{2}
\end{equation*}
$$

and $\mathbf{x}_{p}(t)$ is a particular solution of the nonhomogeneous system (1).
There are several methods for determining the particular solution $\mathbf{x}_{p}(t)$.
Undetermined coefficients. This method is applicable only if the coefficient matrix $\mathbf{A}(t)$ is a constant matrix, and if the components of $\mathbf{g}(t)$ are polynomial, exponential, or sinusoidal functions, or sums or products of these. In these cases we can choose a particular solution of the same form.

NOTE: in the case of a nonhomogeneous term of the form $\mathbf{u} e^{\lambda t}$, where $\lambda$ is a simple root of the characteristic polynomial, it is necessary to use $\mathbf{x}_{p}(t)=\mathbf{a} t e^{\lambda t}+\mathbf{b} e^{\lambda t}$, where $\mathbf{a}$ and $\mathbf{b}$ are determined by substituting into the differential svstem

Example 1. Consider the nonhomogeneous linear system $\mathbf{x}^{\prime}=\left(\begin{array}{cc}2 & -1 \\ 3 & -2\end{array}\right) \mathbf{x}+\binom{e^{t}}{t}$

1. Find the general solution of the corresponding homogeneous system.

$$
\vec{x}^{\prime}=\left(\begin{array}{ll}
2 & -1 \\
3 & -2
\end{array}\right) \vec{x}, \quad A=\left(\begin{array}{ll}
2 & -1 \\
3 & -2
\end{array}\right), \operatorname{tr}(A)=0, \operatorname{det} A=-4+3=-1
$$

characteristic polynomial: $\lambda^{2}-1=0$ or $\lambda= \pm 1$ eigenvalues
Eigen vectors. $\quad \lambda_{1}=1, \quad \vec{v}=\binom{r_{1}}{r_{2}}$

$$
(A-I) \vec{v}=\overrightarrow{0} \quad \text { or } \quad\left(\begin{array}{cc}
2-1 & -1 \\
3 & -2-1
\end{array}\right) \vec{v}=\overrightarrow{0} \quad \text { or } \quad\left(\begin{array}{cc}
1 & -1 \\
3 & -3
\end{array}\right)\binom{v_{1}}{v_{2}}=\binom{0}{0} \text { or } v_{1}=v_{2}
$$

$$
\vec{v}=\binom{v_{1}}{v_{1}} \stackrel{v_{1}=1}{=}\binom{1}{1} \text { corresponds to } \lambda=1
$$

$$
\lambda_{2}=-1, \quad \vec{w}=\binom{w_{1}}{w_{2}},\left(\begin{array}{l}
A+I) \vec{w}=\overrightarrow{0} \quad \text { or } \quad\left(\begin{array}{cc}
2+1 & -1 \\
3 & -2+1
\end{array}\right)\binom{w_{1}}{w_{2}}=\binom{0}{0}, ~(1) ~
\end{array}\right.
$$

$$
\left(\begin{array}{cc}
3 & -1 \\
3 & -1
\end{array}\right)\binom{w_{1}}{w_{2}}=\binom{0}{0} \quad \text { or } \quad 3 w_{1}-w_{2}=0 \Rightarrow w_{2}=3 w_{1}
$$

$$
\vec{w}=\binom{w_{1}}{3 w_{1}} \stackrel{w_{1}=1}{=}\binom{1}{3} \text { corresponds to } \lambda=-1
$$

General solution of the homogeneous system

$$
\vec{x}_{h}(t)=c_{1}\binom{1}{1} e^{t}+c_{2}\binom{1}{3} e^{-t}
$$

$$
\vec{g}(t)=\binom{e^{t}}{t}=\binom{e^{1 t}}{0}+\binom{0}{t}
$$

2. Find the general solution of the nonhomogeneous system. $\lambda=1$ is an eigenvalue

$$
\begin{aligned}
& \vec{x}_{p}(t)= \underbrace{\vec{a} e^{t}+\vec{b} t e^{t}}_{\binom{e^{t}}{0}}+\underbrace{\vec{c} t+\vec{d}}_{\binom{0}{t}} \\
&\binom{x_{p_{1}}(t)}{x_{p_{2}}(t)}=\binom{a_{1}}{a_{2}} e^{t}+\binom{b_{1}}{b_{2}} t e^{t}+\binom{c_{1}}{c_{2}} t+\binom{d_{1}}{d_{2}} \\
&=\binom{a_{1} e^{t}+b_{1} t e^{t}+c_{1} t+d_{1}}{a_{2} e^{t}+b_{2} t e^{t}+c_{2} t+d_{2}} \\
&\binom{x_{p 1}(t)}{x_{p_{2}}(t)}^{\prime}=\binom{a_{1} e^{t}+b_{1} e^{t}+b_{1} t e^{t}+c_{1}}{a_{2} e^{t}+b_{2} e^{t}+b_{2} t e^{t}+c_{2}} \\
&\binom{a_{1} e^{t+b_{1} e^{t}+b_{1} t e^{t}+c_{1}}}{a_{2} e^{t}+b_{2} e^{t}+b_{2} t e^{t}+c_{2}}=\left(\begin{array}{cc}
2 & -1 \\
3 & -2
\end{array}\right)\binom{a_{1} e^{t}+b_{1} t e^{t}+c_{1} t+d_{1}}{a_{2} e^{t}+b_{2} t e^{t}+c_{2} t+d_{2}}+\binom{e^{t}}{t} \\
&\binom{2 a_{1} e^{t}+2 b_{1} t e^{t}+2 c_{1} t+2 d_{1}-a_{2} e^{t}-b_{2} t e^{t}-c_{2} t-d_{2}+e^{t}}{3 a_{1} e^{t}+3 b_{1} t e^{t}+3 c_{1} t+3 d_{1}-2 a_{2} e^{t}-2 b_{2} t e^{t}-2 c_{2} t-2 d_{2}+t}
\end{aligned}
$$

list component

$$
\begin{array}{ll}
e^{t}: & a_{1}+b_{1}=2 a_{1}-a_{2}+1 \\
t e^{t}: & b_{1}=2 b_{1}-b_{2} \\
t: & 0=2 c_{1}-c_{2} \\
1: & c_{1}=2 d_{1}-d_{2}
\end{array}
$$

$$
\left\{\begin{array}{l}
C_{2}=2 C_{1} \\
3 C_{1}-2 C_{2}+1=0
\end{array}\right.
$$

$$
3 c_{1}-4 c_{1}+1=0
$$

$$
-c_{1}+1=0 \Rightarrow c_{1}=1 \quad c_{2}=2
$$

and component

General solution of the nonhomogeneous system

$$
\vec{x}(t)=c_{1}\binom{1}{1} e^{t}+c_{2}\binom{1}{3} e^{-t}+\binom{1 / 2}{0} e^{t}+\binom{3 / 2}{3 / 2} t e^{t}+\binom{1}{2} t+\binom{0}{-1}
$$

$$
\begin{aligned}
& a_{1}=\frac{-1-2 a_{2}}{-2}=\frac{1}{2}+a_{2} \quad \text { plug } a_{2}=0, a_{1}=1 / 2 \\
& b_{1}=b_{2}=\frac{3}{2} \\
& \overrightarrow{x_{p}}(t)=\binom{1 / 2}{0} e^{t}+\binom{3 / 2}{3 / 2} t e^{t}+\binom{1}{2} t+\binom{0}{-1}
\end{aligned}
$$

$$
\begin{gathered}
\vec{x}^{\prime}=f(t) \vec{x}+\vec{y} \text { (1) } \\
\vec{x}^{\prime}=f(t) \vec{x} \text { (2) }
\end{gathered}
$$

## Variation of parameters.

Definition. Suppose that $\mathbf{x}^{(1)}(t), \ldots, \mathbf{x}^{(n)}(t)$ form a fundamental set of solutions for the system (2) on some interval $I$. Then the matrix

$$
\boldsymbol{\Psi}(t)=\left(\begin{array}{ccc}
x_{1}^{(1)}(t) & \cdots & x_{1}^{(n)}(t)  \tag{3}\\
\vdots & & \vdots \\
x_{n}^{(1)}(t) & \cdots & x_{n}^{(n)}(t)
\end{array}\right)
$$

whose columns are the vectors $\mathbf{x}^{(1)}(t), \ldots, \mathbf{x}^{(n)}(t)$, is said to be a fundamental matrix of the system (2).
Note that $\operatorname{det} \boldsymbol{\Psi}(t) \neq 0$.
Then the general solution of the system (2) can be written as

$$
\mathbf{x}=\boldsymbol{\Psi}(t) \mathbf{c}
$$

where $\mathbf{c}$ is a constant vector with arbitrary components $c_{1}, \ldots, c_{n}$.
Now we replace the constant vector $\mathbf{c}$ by a vector function $\mathbf{u}(t)$. Thus, we assume that

$$
\mathbf{x}=\boldsymbol{\Psi}(t) \mathbf{u}(t),
$$

where $\mathbf{u}(t)$ is a vector to be found. Then we plug $\mathbf{x}(t)$ back into the system (1):

$$
\begin{aligned}
& \vec{x}^{\prime}(t)=\psi^{\prime}(t) \vec{u}(t)+\psi(t) \vec{u}^{\prime}(t) \\
& \frac{\psi^{\prime}(t) \vec{u}(t)+\psi(t) \vec{u}^{\prime}(t)=A(t) \psi(t) \vec{u}(t)+\vec{g}(t)}{\operatorname{since} \psi(t) \text { is the fundamental matrix of (2), }} \\
& \text { then } \psi^{\prime}(t)=A(t) \psi(t) \\
& \psi(t) \vec{u}^{\prime}(t)=\vec{g}(t) \\
& \vec{u}^{\prime}(t)=\psi^{-1}(t) \vec{g}(t)
\end{aligned}
$$

Thus,

$$
\mathbf{u}(t)=\int \boldsymbol{\Psi}^{-1}(t) \mathbf{g}(t) d t+\mathbf{c}
$$

and the general solution of the system (1) is

$$
\mathbf{x}(t)=\boldsymbol{\Psi}(t) \mathbf{c}+\boldsymbol{\Psi}(t) \int \boldsymbol{\Psi}^{-1}(t) \mathbf{g}(t) d t
$$

Example 2. Find the general solution of the system

$$
\mathbf{x}^{\prime}=\left(\begin{array}{rr}
-4 & 2 \\
2 & -1
\end{array}\right) \mathbf{x}+\binom{t^{-1}}{2 t^{-1}+4}, \quad t>0
$$

Homogeneous system:

$$
\vec{x}^{\prime}=\left(\begin{array}{cc}
-4 & 2 \\
2 & -1
\end{array}\right) \vec{x}, \quad \neq\left(\begin{array}{cc}
-4 & 2 \\
2 & -1
\end{array}\right), \operatorname{tr}(A)=-5, \operatorname{det}(A)=0
$$

characteristic polynomial:

$$
\begin{aligned}
& \lambda^{2}+5 \lambda=0 \\
& \lambda(\lambda+5)=0
\end{aligned}
$$

$\lambda_{1}=0$.

$$
\vec{w}=\binom{-2 w_{2}}{w_{2}} \stackrel{w_{2}=1}{\binom{-2}{1} \text { corresponds to } \lambda=-5}
$$

General solution of the homogeneous system is:

$$
\begin{aligned}
\vec{x}_{p}(t) & =c_{1}\binom{1}{2} e^{0 . t}+c_{2}\binom{-2}{1} e^{-5 t} \\
& =c_{1}\binom{1}{2}+c_{2}\binom{-2}{1} e^{-5 t}
\end{aligned}
$$

Fundamental matrix of the system

$$
\psi(t)=\left(\begin{array}{cc}
1 & -2 e^{-5 t} \\
2 & e^{-5 t}
\end{array}\right)
$$

$$
\begin{aligned}
& \lambda_{1}=0, \quad \lambda_{2}=-5 \text { - eigenvalues } \\
& \vec{v}=\binom{v_{1}}{v_{2}}, \quad(\lambda-0 \cdot I) \vec{v}=\overrightarrow{0}, \quad \lambda \vec{v}=\vec{O} \\
& \left(\begin{array}{cc}
-4 & 2 \\
2 & -1
\end{array}\right)\binom{v_{1}}{v_{2}}=\binom{0}{0} \text { or } \quad 2 v_{1}-v_{2}=0 \Rightarrow \quad v_{2}=2 v_{1} \\
& \vec{v}=\binom{v_{1}}{2 v_{1}} \stackrel{v_{1}=1}{=}\binom{1}{2} \text { corresponds to } \lambda=0
\end{aligned}
$$

$$
\begin{aligned}
& \left(\begin{array}{ll}
1 & 2 \\
2 & 4
\end{array}\right)\binom{w_{1}}{w_{2}}=\binom{0}{0} \text { or } w_{1}+2 w_{2}=0 \text { or } w_{1}=-2 w_{2}
\end{aligned}
$$

Fundamental matrix of the system

$$
\begin{aligned}
& \vec{x}(t)=\psi(t) \vec{c}+\psi(t) \int \psi(t)^{-1} \vec{g}(t) d t \\
& \psi^{-1}(t)=\frac{1}{5 e^{-5 t}}\left(\begin{array}{cc}
e^{-5 t} & 2 e^{-5 t} \\
-2 & 1
\end{array}\right)=\left(\begin{array}{cc}
\frac{1}{5} & \frac{2}{5} \\
-\frac{2}{5} e^{5 t} & \frac{1}{5} e^{5 t}
\end{array}\right) \\
& \psi^{-1}(t) \vec{g}(t)=\left(\begin{array}{cc}
\frac{1}{5} & \frac{2}{5} \\
-\frac{2}{5} e^{5 t} & \frac{1}{5} e^{5 t}
\end{array}\right)\binom{\frac{1}{t}}{\frac{2}{t}+4}=\binom{\frac{1}{5 t}+\frac{2}{5}\left(\frac{2}{t}+4\right)}{-\frac{2}{5} e^{5 t} \frac{1}{t}+\frac{1}{5} e^{5 t}\left(\frac{2}{t}+4\right)} \\
& =\binom{\frac{1}{5 t}+\frac{4}{5 t}+\frac{8}{5}}{-\frac{2}{5} e^{5 t} \frac{1}{t}+\frac{2}{5} e^{5 t} \frac{1}{t}+\frac{4}{5} e^{5 t}}=\binom{\frac{1}{t}+\frac{8}{5}}{\frac{4}{5} e^{5 t}} \\
& \int\binom{\frac{1}{t}+\frac{8}{5}}{\frac{4}{5} e^{5 t}} d t=\binom{\int\left(\frac{1}{t}+\frac{8}{5}\right) d t}{\int \frac{4}{5} e^{5 t} d t}=\binom{-\frac{1}{t^{2}}+\frac{8}{5} t+l_{1}^{0}}{\frac{4}{25} e^{5 t}+82^{0}} \\
& \vec{x}_{p}(t)=\left(\begin{array}{cc}
1 & -2 e^{-5 t} \\
2 & e^{-5 t}
\end{array}\right)\binom{-\frac{1}{t^{2}}+\frac{8}{5} t}{\frac{4}{25} e^{5 t}}=\binom{-\frac{1}{t^{2}}+\frac{8}{5} t-\frac{8}{25} e^{-5 t} e^{5 t}}{-\frac{2}{t^{2}}+\frac{16}{5} t+\frac{4}{25} e^{-5 t} e^{5 t}} \\
& \vec{x}_{p}(t)=\binom{-\frac{1}{t^{2}}+\frac{8}{5} t-\frac{8}{25}}{-\frac{2}{t^{2}}+\frac{16}{5} t+\frac{4}{25}}
\end{aligned}
$$

General solution of the nonhomogeneous system:

$$
\vec{x}(t)=c_{1}\binom{1}{2}+c_{2}\binom{-2}{1} e^{-5 t}-\binom{1}{2} \frac{1}{t^{2}}+\binom{1}{2} \frac{8}{5} t+\binom{-2}{1} \frac{4}{25}
$$

## Laplace Transform.

$$
\begin{gathered}
\mathcal{L}\{\mathbf{x}(t)\}=\mathbf{X}(s)= \\
\mathcal{L}\left\{\mathbf{x}^{\prime}(t)\right\}=s \mathbf{X}(s)-\mathbf{x}(0)
\end{gathered}=\binom{X_{1}(S)}{X_{2}(S)}
$$

If $\mathcal{L}\{\mathbf{g}(t)\}=\mathbf{G}(s)$, then

$$
\mathbf{X}(s)=(s \mathbf{I}-\mathbf{A})^{-1} \mathbf{G}(s) . \quad \vec{X}(t)=\mathscr{L}^{-1}\{\vec{X}(s)\}
$$

Example 3. Find the general solution of the system

$$
\begin{aligned}
& \mathscr{L}\left\{\mathrm{x}^{\prime}\right\} \mathscr{L}\left\{\left(\begin{array}{rr}
1 & 1 \\
4 & -2
\end{array}\right) \mathrm{x}+\binom{e^{-2 t}}{-2 e^{t}}\right\} \quad \text { asferme that } \vec{\chi}(0)=\overrightarrow{0} \\
& \mathscr{L}\{\vec{x}(t)\}=\vec{x}(s) \\
& \mathscr{L}\left\{\vec{x}^{\prime}(t)\right\}=s \vec{x}(s)-\vec{x}(0)^{0} \\
& s \vec{X}(s)=\left(\begin{array}{rr}
1 & 1 \\
4 & -2
\end{array}\right) \vec{X}(s)+\binom{\frac{1}{s+2}}{-\frac{2}{s-1}} \\
& \begin{array}{l}
s \vec{x}(s)-\left(\begin{array}{cc}
1 & 1 \\
4 & -2
\end{array}\right) \vec{x}(s)=\binom{\frac{1}{s+2}}{-\frac{2}{s-1}} \\
{\left[S I-\left(\begin{array}{cc}
1 & 1 \\
4 & -2
\end{array}\right)\right] \vec{x}(s)=\binom{\frac{1}{s+2}}{-\frac{2}{s-1}}^{-s}}
\end{array} \\
& \left(\begin{array}{cc}
s-1 & -1 \\
-4 & s+2
\end{array}\right) \vec{X}(s)=\binom{\frac{1}{s+2}}{-\frac{2}{s-1}} \\
& \vec{X}(s)=\left(\begin{array}{cc}
s-1 & -1 \\
-4 & s+2
\end{array}\right)^{-1}\binom{\frac{1}{s+2}}{-\frac{2}{s-1}} \\
& \operatorname{det}(s I-A)=(s-1)(s+2)-4=s^{2}+s-2-4=s^{2}+s-6 \\
& (s I-A)^{-1}=\frac{1}{s^{2}+s-6}\left(\begin{array}{cc}
s+2 & 1 \\
4 & s-1
\end{array}\right)=\left(\begin{array}{cc}
\frac{s+2}{s^{2}+s-6} & \frac{1}{s^{2}+s-6} \\
\frac{4}{s^{2}+s-6} & \frac{s-1}{s^{2}+s-6}
\end{array}\right)
\end{aligned}
$$

$$
\begin{aligned}
\vec{X}(s) & =\left(\begin{array}{ll}
\frac{s+2}{s^{2}+s-6} & \frac{1}{s^{2}+s-6} \\
\frac{4}{s^{2}+s-6} & \frac{s-1}{s^{2}+s-6}
\end{array}\right)\binom{\frac{1}{s+2}}{-\frac{2}{s-1}}=\left(\begin{array}{ll}
\frac{s+2}{s^{2}+s-6} & \frac{1}{s+2}+\frac{1}{s^{2}+s-6} \\
\frac{4}{s^{2}+s-6} & \left.\frac{1}{s+2}-\frac{2}{s-1}\right) \\
& =\binom{\frac{1}{s-1}}{\frac{1}{s^{2}+s-6}} \frac{2}{\left(s^{2}+s-6\right)(s-1)} \\
\frac{4}{\left(s^{2}+s-6\right)(s+2)}-\frac{2}{s^{2}+s-6}
\end{array}\right)=\binom{\frac{s-3}{\left(s^{2}+s-6\right)(s-1)}}{\frac{-2 s}{\left(s^{2}+s-6\right)(s+2)}}=\binom{-\frac{3}{10} \frac{1}{s+3}-\frac{1}{5} \frac{1}{s-2}+\frac{1}{2} \frac{1}{s-1}}{\frac{6}{5} \frac{1}{s+3}-\frac{1}{5} \frac{1}{s-2}-1 \frac{1}{s+2}}
\end{aligned}
$$

$$
\begin{aligned}
& \text { Partial fraction: } \\
& \left.\begin{array}{rl}
\frac{s-3}{\left(s^{2}+s-6\right)(s-1)}=\frac{s-3}{(s+3)(s-2)(s-1)} & =\frac{A}{s+3}+\frac{B}{s-2}+\frac{C}{s-1} \\
s-3 & =A(s-2)(s-1)+B(s+3)(s-1)+C(s+3)(s-2) \\
s=2:-1 & =5 B \Rightarrow B=-\frac{1}{5} \\
s=1: & -2
\end{array}\right)=-4 C \Rightarrow c=\frac{1}{2} \\
& s=-3:-6
\end{aligned}
$$

$$
\begin{aligned}
\frac{-2 s}{\left(s^{2}+s-6\right)(s+2)}=\frac{-2 s}{(s+3)(s-2)(s+2)} & =\frac{A}{s+3}+\frac{B}{s-2}+\frac{C}{s+2} \\
-2 s & =A(s-2)(s+2)+B(s+3)(s+2)+C(s-2)(s+3) \\
s=2: & -4=20 B \Rightarrow B=-\frac{1}{5} \\
s=-2: & 4=-4 C \Rightarrow C=-1 \\
s=-3: \quad b & =5 A \Rightarrow A=\frac{6}{5}
\end{aligned}
$$

$$
\begin{aligned}
& \vec{X}(s)=\binom{-\frac{3}{10} \frac{1}{s+3}-\frac{1}{5} \frac{1}{s-2}+\frac{1}{2} \frac{1}{s-1}}{\frac{6}{5} \frac{1}{s+3}-\frac{1}{5} \frac{1}{s-2}-\frac{1}{s+2}} \\
& \vec{x}(t)=\mathcal{L}^{-1} \vec{x}(s)=\binom{-\frac{3}{10} e^{-3 t}-\frac{1}{5} e^{2 t}+\frac{1}{2} e^{t}}{\frac{6}{5} e^{-3 t}-\frac{1}{5} e^{2 t}-e^{-2 t}}
\end{aligned}
$$

