

28: Repeated Eigenvalues (sec. 7.5 (continued) and sec. 7.8)

10. Example. Consider the system:

$$\begin{aligned}x_1' &= -3x_1 + \frac{5}{2}x_2 \\x_2' &= -\frac{5}{2}x_1 + 2x_2\end{aligned}$$

(a) Find general solution of the system.

(b) Find solution of the system satisfying $x_1(0) = 2, x_2(0) = 1$.

Previously we found $\lambda = -\frac{1}{2}$, $v = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$, $w = \begin{pmatrix} 0 \\ 2/5 \end{pmatrix}$

Fundamental set $\left\{ e^{-\frac{1}{2}t} \begin{pmatrix} 1 \\ 1 \end{pmatrix}, t e^{-\frac{1}{2}t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + e^{-\frac{1}{2}t} \begin{pmatrix} 0 \\ 2/5 \end{pmatrix} \right\}$

$$\Psi(t) = \begin{pmatrix} e^{-\frac{1}{2}t} & t e^{-\frac{1}{2}t} \\ e^{-\frac{1}{2}t} & t e^{-\frac{1}{2}t} + \frac{2}{5} e^{-\frac{1}{2}t} \end{pmatrix} \quad \text{fundamental matrix}$$

General solution

$$X(t) = c_1 \begin{pmatrix} e^{-\frac{1}{2}t} \\ e^{-\frac{1}{2}t} \end{pmatrix} + c_2 \begin{pmatrix} t e^{-\frac{1}{2}t} \\ t e^{-\frac{1}{2}t} + \frac{2}{5} e^{-\frac{1}{2}t} \end{pmatrix}$$

Note

$$X(t) = \begin{pmatrix} e^{-\frac{1}{2}t} c_1 + t e^{-\frac{1}{2}t} c_2 \\ e^{-\frac{1}{2}t} c_1 + \left(t e^{-\frac{1}{2}t} + \frac{2}{5} e^{-\frac{1}{2}t} \right) c_2 \end{pmatrix} = \Psi(t) \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \Psi(t) C$$

$$X(t) = \Psi(t) C$$

$$(b) \quad x(0) = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$x(t) = \Psi(t)C \quad \Rightarrow \quad x(0) = \Psi(0)C$$

$$\begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = C = \Psi^{-1}(0)x(0) = \Psi^{-1}(0) \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$\Psi(0) = \begin{pmatrix} 1 & 0 \\ 1 & 2/5 \end{pmatrix} \left. \vphantom{\begin{pmatrix} 1 & 0 \\ 1 & 2/5 \end{pmatrix}} \right\} \Rightarrow \Psi^{-1}(0) = \frac{1}{\frac{2}{5}} \begin{pmatrix} 2/5 & 0 \\ -1 & 1 \end{pmatrix}$$

$$\det \Psi(0) = \frac{2}{5}$$

$$\Psi^{-1}(0) = \begin{pmatrix} 1 & 0 \\ -\frac{5}{2} & \frac{5}{2} \end{pmatrix}$$

$$C = \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ -5/2 & 5/2 \end{pmatrix} \begin{pmatrix} 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 2 \\ -5/2 \end{pmatrix}$$

$$c_1 = 2$$

$$c_2 = -\frac{5}{2}$$

$$x(t) = 2 \begin{pmatrix} e^{-t/2} \\ e^{-t/2} \end{pmatrix} - \frac{5}{2} \begin{pmatrix} t e^{-t/2} \\ t e^{-t/2} + \frac{2}{5} e^{-t/2} \end{pmatrix}$$