

Problem Set #9 – Concourse 18.03 – Spring 2019

(due Thurs, May 9 in 16-137)

Problem 1: Write the following equations as equivalent first-order systems.

a) $\frac{d^2x}{dt^2} + 5\frac{dx}{dt} + tx^2 = 0$

b) $y'' - x^2y' + (1 - x^2)y = \sin x$

Problem 2: (a) Find the coordinates of the vector $\mathbf{x} = \begin{bmatrix} 7 \\ 2 \end{bmatrix}$ relative to the basis $\mathcal{B} = \left\{ \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 5 \end{bmatrix} \right\}$.

(b) Find the coordinates of the vector $\mathbf{x} = \begin{bmatrix} 7 \\ 2 \\ 3 \end{bmatrix}$ relative to the basis $\mathcal{B} = \left\{ \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ -3 \end{bmatrix} \right\}$.

In the next three problems, solve the given DE system $\frac{d\mathbf{x}}{dt} = \mathbf{A}\mathbf{x}$. First find the eigenvalues and associated eigenvectors, and from these construct the normal modes and thus the general solution. In addition, provide a diagram (either by hand or by using the Java tool to draw the vector field and some trajectories).

Problem 3: Solve $\frac{d\mathbf{x}}{dt} = \mathbf{A}\mathbf{x}$, where $\mathbf{A} = \begin{bmatrix} -3 & 4 \\ -2 & 3 \end{bmatrix}$ with initial conditions $\mathbf{x}(0) = \begin{bmatrix} 7 \\ 2 \end{bmatrix}$.

Problem 4: Solve $\frac{d\mathbf{x}}{dt} = \mathbf{A}\mathbf{x}$ where $\mathbf{A} = \begin{bmatrix} 4 & -3 \\ 8 & -6 \end{bmatrix}$ with initial conditions $\mathbf{x}(0) = \begin{bmatrix} 7 \\ 2 \end{bmatrix}$.

Problem 5: Solve $\frac{d\mathbf{x}}{dt} = \mathbf{A}\mathbf{x}$ where $\mathbf{A} = \begin{bmatrix} 1 & -1 & 0 \\ 1 & 2 & 1 \\ -2 & 1 & -1 \end{bmatrix}$ with initial conditions $\mathbf{x}(0) = \begin{bmatrix} 7 \\ 2 \\ 3 \end{bmatrix}$.

Problem 6: Find the real solutions to the system $\frac{d\mathbf{x}}{dt} = \mathbf{A}\mathbf{x}$ where $\mathbf{A} = \begin{bmatrix} 3 & -4 \\ 4 & 3 \end{bmatrix}$.

Problem 7: Solve the system $\frac{d\mathbf{x}}{dt} = \begin{bmatrix} -1 & -2 \\ 2 & -1 \end{bmatrix} \mathbf{x}$ with $\mathbf{x}(0) = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$. Give the solution in real form. Sketch the solution.

Problem 8: Solve the differential equation $\ddot{x} + 3\dot{x} - 4x = 0$, $x(0) = 5$, $\dot{x}(0) = 2$ two ways:

(a) using previous (non-matrix) methods.

(b) by reduction of order, turning this into a system of two 1st order ODEs, and solving using eigenvalue/eigenvector methods. Draw the phase plane with a range of sample trajectories, including the one associated with the given initial conditions.

Problem 9: Solve the differential equation $\ddot{x} + 4\dot{x} + 5x = 0$, $x(0) = 6$, $\dot{x}(0) = 4$ two ways:

(a) using previous (non-matrix) methods.

(b) by reduction of order, turning this into a system of two 1st order ODEs, and solving using eigenvalue/eigenvector methods. Draw the phase plane with a range of sample trajectories, including the one associated with the given initial conditions.