

7.3b ①

$$\dot{x}_1 = x_1 + 2x_2$$

$$\dot{x}_2 = -4x_1 - 3x_2$$

$$x_1(0) = 1$$

$$x_2(0) = 2$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix}' = \underbrace{\begin{bmatrix} 1 & 2 \\ -4 & -3 \end{bmatrix}}_{A} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\begin{bmatrix} x_1(0) \\ x_2(0) \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

complex eigenvalue
case

(a bit sloppy! sorry)

$$0 = (A - \lambda I) = \begin{vmatrix} 1-\lambda & 2 \\ -4 & -3-\lambda \end{vmatrix} = (1-\lambda)(-1)(3+\lambda) + 8 = (\lambda+3)(\lambda-1) + 8 \\ = \lambda^2 + 2\lambda - 3 + 8 = \lambda^2 + 2\lambda + 5$$

$$\lambda = \frac{-2 \pm \sqrt{4-4(+5)}}{2} = -1 \pm \sqrt{1+5} = -1 \pm 2i$$

$$A - (-1+2i)I = \begin{bmatrix} 1+1-2i & 2 \\ -4 & -3+1-2i \end{bmatrix} = \begin{bmatrix} 2-2i & 2 \\ -4 & -2-2i \end{bmatrix} \rightarrow \begin{bmatrix} 1 + \frac{(-1+2i)}{2} & x_1 \\ 0 & x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x_2 = t, x_1 = \frac{1+i}{2}t \quad \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = t \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix}$$

b1

$$e^{\lambda t} b_1 = e^{(-1+2i)t} \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix} = e^{-t} (\cos 2t + i \sin 2t) \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix}$$

$$= e^{-t} \left(\left(-\frac{1}{2} \cos 2t + \frac{1}{2} \sin 2t \right) + i \left(-\frac{1}{2} \sin 2t - \frac{1}{2} \cos 2t \right) \right)$$

$$\equiv x_1 + ix_2 \quad \{x_1 + ix_2\} = \text{basis of soln space}$$

switch to real basis $\{x_1, x_2\}$

gen soln:

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = c_1 x_1 + c_2 x_2 = e^{-t} \left(c_1 \begin{bmatrix} -\frac{1}{2} \cos 2t + \frac{1}{2} \sin 2t \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} -\frac{1}{2} \sin 2t - \frac{1}{2} \cos 2t \\ \sin 2t \end{bmatrix} \right)$$

$$\begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} x_1(0) \\ x_2(0) \end{bmatrix} = c_1 \begin{bmatrix} -\frac{1}{2} \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} -\frac{1}{2} \\ 0 \end{bmatrix} = \begin{bmatrix} -\frac{1}{2}c_1 - \frac{1}{2}c_2 \\ c_2 \end{bmatrix} \rightarrow \begin{cases} 1 = -\frac{1}{2}c_1 - \frac{1}{2}c_2 \\ 2 = c_2 \end{cases} \rightarrow c_1 = 2, c_2 = 4$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = e^{-t} \left(2 \begin{bmatrix} -\frac{1}{2} \cos 2t + \frac{1}{2} \sin 2t \\ \cos 2t \end{bmatrix} + 4 \begin{bmatrix} -\frac{1}{2} \sin 2t - \frac{1}{2} \cos 2t \\ \sin 2t \end{bmatrix} \right)$$

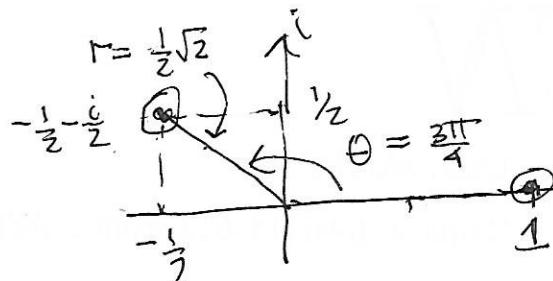
$$= e^{-t} \begin{bmatrix} -\cos 2t + \sin 2t + 2 \sin 2t + 2 \cos 2t \\ 2 \cos 2t - 4 \sin 2t \end{bmatrix}$$

$$= e^{-t} \begin{bmatrix} \cos 2t + 3 \sin 2t \\ 2 \cos 2t - 4 \sin 2t \end{bmatrix} = e^{-t} \begin{bmatrix} \sqrt{10} \cos(2t - \arctan 3) \\ 2\sqrt{5} \cos(2t + \arctan 2) \end{bmatrix} = e^{-t} \begin{bmatrix} A_1 \cos(2t - \delta_1) \\ A_2 \cos(2t - \delta_2) \end{bmatrix}$$

7.3b) ②

$$b_1 = \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix}$$

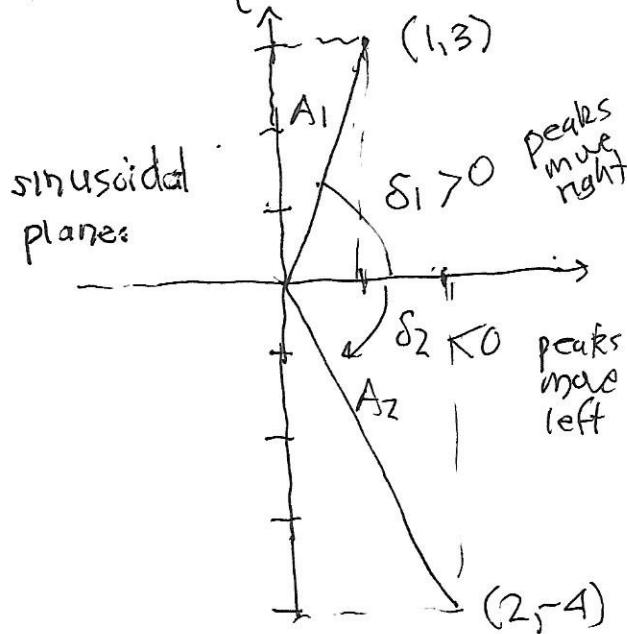
$$= \begin{bmatrix} \frac{1}{\sqrt{2}} e^{\frac{3\pi i}{4}} \\ 1 e^{0i} \end{bmatrix}$$



complex plane

← relative amplitude (ratio) and relative phase shift (difference) of two oscillations fixed by complex eigenvector

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = e^{-t} \begin{bmatrix} \sqrt{10} \cos(2t - \arctan 3) \\ 2\sqrt{5} \cos(2t + \arctan 2) \end{bmatrix} = e^{-t} \begin{bmatrix} \cos 2t + 3 \sin 2t \\ 2 \cos 2t - 4 \sin 2t \end{bmatrix}$$



$$\frac{A_2}{A_1} = \frac{2\sqrt{5}}{\sqrt{10}} = \sqrt{2} \quad x_2 \text{ bigger than } x_1 \text{ by this factor}$$

$$\delta_2 - \delta_1 = \arctan 2 + \arctan 3$$

$$= \text{Maple } \frac{3\pi}{4}$$

$$\frac{3\pi}{4} - \frac{3}{8} = 0.375$$

about $1/3$ cycle.

x_2 is to the left of x_1

by about $1/3$ cycle
(ahead in time)

(see Maple)