

1. (17 points) Use $\vec{x}' = \begin{bmatrix} 0 & -2 & -6 \\ 0 & 2 & 0 \\ 2 & 2 & 8 \end{bmatrix} \vec{x} + \begin{bmatrix} 12e^{8t} \\ 0 \\ 0 \end{bmatrix}$ to answer the following:

Find its complementary solution, \vec{x}_c , if its characteristic equation is $(r-2)^2(r-6) = 0$

$$(A-2I)\vec{u} = \vec{0}$$

$$\begin{bmatrix} -2 & -2 & -6 \\ 0 & 0 & 0 \\ 2 & 2 & 6 \end{bmatrix} \begin{bmatrix} u_a \\ u_b \\ u_c \end{bmatrix} = \vec{0}$$

$$2u_a + 2u_b + 6u_c = 0 \quad u_a = -u_b - 3u_c$$

$$\text{If } u_b = 0 \quad u_a = -3u_c \quad \vec{u}_1 = \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix}$$

$$\text{If } u_c = 0 \quad u_a = -u_b \quad \vec{u}_2 = \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}$$

$$(A-6I)\vec{u}_3 = \vec{0}$$

$$\begin{bmatrix} -6 & -2 & -6 \\ 0 & -4 & 0 \\ 2 & 2 & 2 \end{bmatrix} \begin{bmatrix} u_a \\ u_b \\ u_c \end{bmatrix} = \vec{0} \rightarrow -4u_b = 0 \quad u_b = 0$$

$$2u_a + 2u_c = 0 \quad u_a = -u_c$$

$$\vec{u}_3 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

$$\vec{x}_c = C_1 e^{2t} \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix} + C_2 e^{2t} \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + C_3 e^{6t} \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

2. (13 points) Find a particular solution, \vec{x}_p , to $\vec{x}' = \begin{bmatrix} 0 & -2 & -6 \\ 0 & 2 & 0 \\ 2 & 2 & 8 \end{bmatrix} \vec{x} + \begin{bmatrix} 12e^{8t} \\ 0 \\ 0 \end{bmatrix}$ using the method of undetermined coefficients. You don't need to solve problem 1 to do problem 2.

$$\vec{x}_p = \vec{a}e^{8t} \quad \vec{x}_p' = 8\vec{a}e^{8t}$$

$$8\vec{a}e^{8t} = \begin{bmatrix} 0 & -2 & -6 \\ 0 & 2 & 0 \\ 2 & 2 & 8 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} e^{8t} + \begin{bmatrix} 12e^{8t} \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 8a_1 \\ 8a_2 \\ 8a_3 \end{bmatrix} = \begin{bmatrix} -2a_2 - 6a_3 \\ 2a_2 \\ 2a_1 + 2a_2 + 8a_3 \end{bmatrix} + \begin{bmatrix} 12 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 8a_1 + 2a_2 + 6a_3 \\ 6a_2 \\ 2a_1 - 2a_2 \end{bmatrix} = \begin{bmatrix} 12 \\ 0 \\ 0 \end{bmatrix} \rightarrow \begin{aligned} a_2 &= 0 \\ a_1 &= 0 \\ a_3 &= 2 \end{aligned}$$

$$\vec{x}_p = \begin{bmatrix} 0 \\ 0 \\ 2 \end{bmatrix} e^{8t}$$

3. (26 points) Find the particular solution to $\vec{x}' = \begin{bmatrix} -4 & 2 \\ 2 & -1 \end{bmatrix} \vec{x} + \begin{bmatrix} 5e^{-5t} \\ 5e^{-5t} \end{bmatrix}$ using

the **method of variation of parameters** if $\vec{x}_c = c_1 \begin{bmatrix} 1 \\ 2 \end{bmatrix} + c_2 e^{-5t} \begin{bmatrix} -2 \\ 1 \end{bmatrix}$

Hint: $\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$

$$\underline{X} = \begin{bmatrix} 1 & -2e^{-5t} \\ 2 & 1e^{-5t} \end{bmatrix}$$

$$\underline{X}^{-1} = \frac{1}{e^{-5t} + 4e^{-5t}} \begin{bmatrix} e^{-5t} & 2e^{-5t} \\ -2 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{1}{5} & \frac{2}{5} \\ -\frac{2}{5}e^{5t} & \frac{1}{5}e^{5t} \end{bmatrix}$$

$$\begin{aligned} \vec{x}_p &= \underline{X} \int \underline{X}^{-1} \vec{f} dt = \underline{X} \int \begin{bmatrix} 1/5 & 2/5 \\ -2/5 e^{5t} & 1/5 e^{5t} \end{bmatrix} \begin{bmatrix} 5e^{-5t} \\ 5e^{-5t} \end{bmatrix} dt \\ &= \underline{X} \int \begin{bmatrix} e^{-5t} + 2e^{-5t} \\ -2 + 1 \end{bmatrix} dt = \underline{X} \int \begin{bmatrix} 3e^{-5t} \\ -1 \end{bmatrix} dt \end{aligned}$$

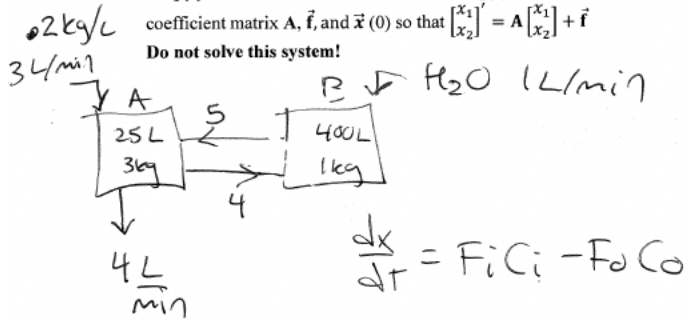
$$= \begin{bmatrix} 1 & -2e^{-5t} \\ 2 & e^{-5t} \end{bmatrix} \begin{bmatrix} -\frac{3}{5}e^{-5t} \\ -t \end{bmatrix}$$

$$= \begin{bmatrix} -\frac{3}{5}e^{-5t} - 2te^{-5t} \\ -\frac{6}{5}e^{-5t} - te^{-5t} \end{bmatrix}$$

4. (16 points) Tank A initially holds 25 L of brine in which 3 kg of salt are dissolved; tank B initially holds 400 L of brine in which 1 kg of salt is dissolved. The tanks are connected by pipes. The liquid in tank A flows into tank B at a rate of 4 L/min and from tank B into tank A at a rate of 5 L/min. A solution containing 0.2 kg/L of salt is poured into tank A at a rate of 3 L/min and pure water enters tank B at a rate of 1 L/min. Both tanks are well-mixed. The contents of tank A flow out of a drain at the bottom of tank A at a rate of 4 L/min.

If $x_1(t)$ is the amount of salt in tank A and $x_2(t)$ is the amount of salt in tank B, find the coefficient matrix A , \vec{f} , and $\vec{x}(0)$ so that $\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = A \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \vec{f}$

Do not solve this system!



$$\frac{dx}{dt} = F_i C_i - F_o C_o$$

$$\frac{dx_1}{dt} = 3(0.2) + 5\left(\frac{x_2}{400}\right) - 4\left(\frac{x_1}{25}\right)$$

$$\frac{dx_2}{dt} = 1(0) + 4\left(\frac{x_1}{25}\right) - 5\left(\frac{x_2}{400}\right)$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} -8/25 & 5/400 \\ 4/25 & -5/400 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0.6 \\ 0 \end{bmatrix}$$

$$\vec{x}(0) = \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$

5. (16 points) Find the general solution to the system $\vec{x}' = \begin{bmatrix} 2 & -9 \\ 1 & 2 \end{bmatrix} \vec{x}$

Hint: If $r = \alpha + \beta i$ with $\mathbf{u} = \mathbf{a} + \beta i \mathbf{b}$ then two linearly independent solutions are $e^{\alpha t}(\cos(\beta t)\mathbf{a} - \sin(\beta t)\mathbf{b})$ and $e^{\alpha t}(\cos(\beta t)\mathbf{b} + \sin(\beta t)\mathbf{a})$

$$|A - rI| = \begin{vmatrix} 2-r & -9 \\ 1 & 2-r \end{vmatrix} = (2-r)^2 + 9$$

$$= r^2 - 4r + 13 = 0$$

$$r = \frac{4 \pm \sqrt{16 - 4(13)}}{2} = \frac{4 \pm \sqrt{-36}}{2} = 2 \pm 3i$$

$$(A - (2+3i)I)\vec{u} = \vec{0}$$

$$\begin{bmatrix} -3i & -9 \\ 1 & -3i \end{bmatrix} \begin{bmatrix} u_a \\ u_b \end{bmatrix} = \vec{0}$$

$$|u_a - 3iu_b = 0 \quad u_a = 3iu_b$$

$$\vec{u} = \begin{bmatrix} 3i \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix} + \begin{bmatrix} 3 \\ 0 \end{bmatrix} i$$

$$\vec{x} = c_1 e^{2t} \left(\cos 3t \begin{bmatrix} 0 \\ 1 \end{bmatrix} - \sin 3t \begin{bmatrix} 3 \\ 0 \end{bmatrix} \right) + c_2 e^{2t} \left(\cos 3t \begin{bmatrix} 3 \\ 0 \end{bmatrix} + \sin 3t \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right)$$

6. (12 points) Find the inverse of $A = \begin{bmatrix} \frac{1}{3} & 0 & \frac{1}{3} \\ 0 & 1 & 2 \\ 2 & 0 & 3 \end{bmatrix}$ using row operations

$$[A | I] = \left[\begin{array}{ccc|ccc} \frac{1}{3} & 0 & \frac{1}{3} & 1 & 0 & 0 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 2 & 0 & 3 & 0 & 0 & 1 \end{array} \right]$$

$$3R_1 \left[\begin{array}{ccc|ccc} 1 & 0 & 1 & 3 & 0 & 0 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 2 & 0 & 3 & 0 & 0 & 1 \end{array} \right]$$

$$R_3 - 2R_1 \left[\begin{array}{ccc|ccc} 1 & 0 & 1 & 3 & 0 & 0 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 0 & 0 & 1 & -6 & 0 & 1 \end{array} \right]$$

$$R_1 - R_3 \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 9 & 0 & -1 \\ 0 & 1 & 0 & 12 & 1 & -2 \\ 0 & 0 & 1 & -6 & 0 & 1 \end{array} \right]$$

$$R_2 - 2R_3 \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 9 & 0 & -1 \\ 0 & 1 & 0 & 12 & 1 & -2 \\ 0 & 0 & 1 & -6 & 0 & 1 \end{array} \right]$$

A^{-1}