

Problem 10 (Lecture 10): Chapter 10

Consider the 3×3 matrix A and the vector b given by $A = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 3 & 4 & 5 \end{pmatrix}$ and $b = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}$. The matrix A is symmetric and its eigenvalues are $\lambda_1 = 6$, $\lambda_2 = 3$, and $\lambda_3 = 0$. The corresponding eigenvectors are $v_1 = \frac{1}{\sqrt{6}} \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}$, $v_2 = \frac{1}{\sqrt{2}} \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$, and $v_3 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$.

(a) Find a general expression for the solution $x(t)$ of the system $x'(t) = Ax(t)$.

(b) Assuming an initial value $x(0) = b$, solve the system $x'(t) = Ax(t)$.

For this problem, you should use the following formulae for the matrix exponential e^{At} and the solution $x(t)$ of the system $x'(t) = Ax(t)$.

$$e^{At} = \frac{1}{6} \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 3 & 4 & 5 \end{pmatrix} e^{6t} + \frac{1}{2} \begin{pmatrix} -1 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} e^{3t} + \frac{1}{2} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} e^{0t}$$

and

$$x(t) = \frac{1}{6} \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 3 & 4 & 5 \end{pmatrix} e^{6t} + \frac{1}{2} \begin{pmatrix} -1 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} e^{3t} + \frac{1}{2} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} e^{0t} b$$

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R Barnett



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