Math 274

Due: 23 Apr 2018

Matrix Exponential Show Appropriate Work

Name: \_\_\_\_\_\_ Point Values in boxes.

In Section 9.8 we saw that if  $\mathbf{X}(t)$  is a Fundamental Matrix for  $\mathbf{x}' = \mathbf{A}\mathbf{x}$  then

$$e^{\mathbf{At}} = \mathbf{X}(t)\mathbf{X}^{-1}(0). \tag{1}$$

For any  $2 \times 2$  matrix **A**, the matrix exponential  $e^{\mathbf{A}t}$  can be computed according to the table below.

Eigenvalues of $\mathbf{A}$	$e^{\mathbf{At}}$
$r_1, r_2$ real and distinct	$e^{r_1 t} \frac{1}{r_1 - r_2} \left( \mathbf{A} - r_2 \mathbf{I} \right) - e^{r_2 t} \frac{1}{r_1 - r_2} \left( \mathbf{A} - r_1 \mathbf{I} \right)$
r real repeated twice	$e^{rt}\mathbf{I} + te^{rt}\left(\mathbf{A} - r\mathbf{I}\right)$
$\alpha \pm i\beta$ complex conjugate pair	$e^{\alpha t}\cos(\beta t)\mathbf{I} + e^{\alpha t}\sin(\beta t)\frac{1}{\beta}\left(\mathbf{A} - \alpha \mathbf{I}\right)$

- 1. Consider the equation  $\mathbf{x}'(t) = \mathbf{A}\mathbf{x}(t)$  with  $\mathbf{A} = \begin{bmatrix} 5 & -3 \\ 4 & -2 \end{bmatrix}$ .
  - (a) Compute  $e^{\mathbf{A}t}$  using (1) above.

(b) Compute  $e^{\mathbf{A}t}$  using the formula.

(c) Note,  $e^{\mathbf{A}t}$  is unique, so your solutions should be the same.

- 2. Consider the equation  $\mathbf{x}'(t) = \mathbf{A}\mathbf{x}(t)$  with  $\mathbf{A} = \begin{bmatrix} -3 & -2 \\ 4 & 1 \end{bmatrix}$ .
  - (a) Compute  $e^{\mathbf{A}t}$  using (1).

(b) Compute  $e^{\mathbf{A}t}$  using the formula.

(c) Solve the initial value problem  $\mathbf{x}'(t) = \mathbf{A}\mathbf{x}(t), \ \mathbf{x}(0) = \begin{bmatrix} 3\\1 \end{bmatrix}$ .

- 3. Consider the equation  $\mathbf{x}'(t) = \mathbf{A}\mathbf{x}(t)$  with  $\mathbf{A} = \begin{bmatrix} 1 & -1 \\ 4 & -3 \end{bmatrix}$ .
  - (a) In Section 9.5 #35 we saw that **A** had a repeated eigenvalue and found a solution making use of the idea of a *generalized eigenvector*. This was a non-trivial exercise.
  - (b) Compute  $e^{\mathbf{A}t}$  using the formula.