Quiz 18 Solution GSI: Lionel Levine 4/18/05

1. Find a solution to the system of differential equations

$$\begin{array}{rcl} f' & = & -7f & - & 9g \\ g' & = & 6f & + & 8g \end{array}$$

satisfying the initial conditions

$$f(0) = 1,$$
 $g(0) = 0.$

In matrix form, this system is

$$\left(\begin{array}{c}f'\\g'\end{array}\right) = \left(\begin{array}{cc}-7&-9\\6&8\end{array}\right) \left(\begin{array}{c}f\\g\end{array}\right).$$

The characteristic polynomial of the associated matrix is

$$\lambda^2 - (-7+8)\lambda + (-7\cdot 8 - 6\cdot -9) = \lambda^2 - \lambda - 2 = (\lambda+1)(\lambda-2).$$

Thus the eigenvalues are $\lambda = -1, 2$ and the eigenspaces are

$$W_{-1} = NS \begin{pmatrix} 6 & 9 \\ -6 & -9 \end{pmatrix} = \operatorname{Span} \left\{ \begin{pmatrix} 3 \\ -2 \end{pmatrix} \right\};$$

$$W_2 = NS \left(\begin{array}{cc} 9 & 9 \\ -6 & -6 \end{array} \right) = \operatorname{Span} \left\{ \left(\begin{array}{c} 1 \\ -1 \end{array} \right) \right\}.$$

So the eigenvectors are $\begin{pmatrix} 3 \\ -2 \end{pmatrix}$ and $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$. The general solutuion is therefore

$$\begin{pmatrix} f \\ g \end{pmatrix} = ae^{-t} \begin{pmatrix} 3 \\ -2 \end{pmatrix} + be^{2t} \begin{pmatrix} 1 \\ -1 \end{pmatrix}, \quad a, b \in \mathbb{R}.$$

To satisfy the initial conditions, plug in t = 0 to get the system of equations

$$3a + b = 1 \\
-2a - b = 0.$$

Solving this gives a = 1, b = -2, so the solution is

$$f(t) = 3e^{-t} - 2e^{2t}, \quad g(t) = -2e^{-t} + 2e^{2t}.$$