

Exercises on differential equations and e^{At}

Problem 23.1: (6.3 #14.a *Introduction to Linear Algebra*: Strang) The matrix in this question is skew-symmetric ($A^T = -A$):

$$\frac{d\mathbf{u}}{dt} = \begin{bmatrix} 0 & c & -b \\ -c & 0 & a \\ b & -a & 0 \end{bmatrix} \mathbf{u} \quad \text{or} \quad \begin{aligned} u_1' &= cu_2 - bu_3 \\ u_2' &= au_3 - cu_1 \\ u_3' &= bu_1 - au_2. \end{aligned}$$

Find the derivative of $\|\mathbf{u}(t)\|^2$ using the definition:

$$\|\mathbf{u}(t)\|^2 = u_1^2 + u_2^2 + u_3^2.$$

What does this tell you about the rate of change of the length of \mathbf{u} ? What does this tell you about the range of values of $\mathbf{u}(t)$?

Solution:

$$\begin{aligned} \frac{d\|\mathbf{u}(t)\|^2}{dt} &= \frac{d(u_1^2 + u_2^2 + u_3^2)}{dt} \\ &= 2u_1u_1' + 2u_2u_2' + 2u_3u_3' \\ &= 2u_1(cu_2 - bu_3) + 2u_2(au_3 - cu_1) + 2u_3(bu_1 - au_2) \\ &= 0. \end{aligned}$$

This means $\|\mathbf{u}(t)\|^2$ stays equal to $\|\mathbf{u}(0)\|^2$. Because $\mathbf{u}(t)$ never changes length, it is always on the circumference of a circle of radius $\|\mathbf{u}(0)\|$.

Problem 23.2: (6.3 #24.) Write $A = \begin{bmatrix} 1 & 1 \\ 0 & 3 \end{bmatrix}$ as $S\Lambda S^{-1}$. Multiply $Se^{\Lambda t}S^{-1}$ to find the matrix exponential e^{At} . Check your work by evaluating e^{At} and the derivative of e^{At} when $t = 0$.

Solution: The eigenvalues of A are $\lambda_1 = 1$ and $\lambda_2 = 3$, with corresponding eigenvectors $\mathbf{x}_1 = (1, 0)$ and $\mathbf{x}_2 = (1, 2)$. This gives us the following values for S , Λ , and S^{-1} :

$$S = \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix}, \Lambda = \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix}, S^{-1} = \begin{bmatrix} 1 & -1/2 \\ 0 & 1/2 \end{bmatrix}.$$

We use these to find e^{At} :

$$Se^{At}S^{-1} = \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} e^t & 0 \\ 0 & e^{3t} \end{bmatrix} \begin{bmatrix} 1 & -1/2 \\ 0 & 1/2 \end{bmatrix} = \begin{bmatrix} e^t & .5e^{3t} - .5e^t \\ 0 & e^{3t} \end{bmatrix} = e^{At}.$$

Check:

$$e^{At} = \begin{bmatrix} e^t & .5e^{3t} - .5e^t \\ 0 & e^{3t} \end{bmatrix} \text{ equals } I \text{ when } t = 0. \checkmark$$

$$\frac{de^{At}}{dt} = \begin{bmatrix} e^t & 1.5e^{3t} - .5e^t \\ 0 & 3e^{3t} \end{bmatrix}.$$

$$\left. \frac{de^{At}}{dt} \right|_{t=0} = \begin{bmatrix} 1 & 1 \\ 0 & 3 \end{bmatrix} = A. \checkmark$$

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18.06SC Linear Algebra
Fall 2011

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