

→ **Matrix**

Matrix is an arrangement of a  $mn$  elements in rectangular array form where 'm' represent rows and 'n' represent columns.

→ **Upper Triangular Matrix**

A matrix  $[a_{ij}]_{m \times n}$  is said to be upper triangular if  $a_{ij} = 0$  for  $i > j$ .

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a_{22} & a_{23} \\ 0 & 0 & 0 \end{bmatrix}$$

→ **Lower Triangular Matrix**

A matrix  $[a_{ij}]_{m \times n}$  is said to be lower triangular if  $a_{ij} = 0$  for  $i < j$ .

$$A = \begin{bmatrix} a_{11} & 0 & 0 \\ a_{21} & a_{22} & 0 \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

→ **Nilpotent Matrix**

A matrix  $[a_{ij}]_{m \times n}$  is said to be nilpotent if  $A^k = 0$ , where  $k$  is a positive integer.

For example :

$$A = \begin{bmatrix} ab & b^2 \\ -a^2 & -ab \end{bmatrix}$$

$$A^2 = AA = \begin{bmatrix} ab & b^2 \\ -a^2 & -ab \end{bmatrix} \begin{bmatrix} ab & b^2 \\ -a^2 & -ab \end{bmatrix} = \begin{bmatrix} a^2b^2 - a^2b^2 & ab^3 - ab^3 \\ -a^3b + a^3b & -a^2b^2 + a^2b^2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$k = 2.$

→ Idempotent Matrix

A matrix is said to be idempotent matrix if  $A^2 = A$   
 For example:

$$A = \begin{bmatrix} 2 & -2 & -4 \\ -1 & 3 & 2 \\ 1 & -2 & -3 \end{bmatrix}$$

$$A^2 = \begin{bmatrix} 2 & -2 & -4 \\ -1 & 3 & 2 \\ 1 & -2 & -3 \end{bmatrix} \begin{bmatrix} 2 & -2 & -4 \\ -1 & 3 & 2 \\ 1 & -2 & -3 \end{bmatrix} = \begin{bmatrix} 2 & -2 & -4 \\ -1 & 3 & 2 \\ 1 & -2 & -3 \end{bmatrix}$$

→ Complex Matrix

A matrix  $[a_{ij}]_{m \times n}$  is said to be complex matrix if elements of the matrix (at least one) is in complex form.  
 For example:

$$A = \begin{bmatrix} 2 & c+id \\ a+ib & 3 \end{bmatrix}$$

→ Complex Conjugate Matrix

A matrix  $[a_{ij}]_{m \times n}$  is said to be complex conjugate matrix if we occur conjugate of the complex element, i.e.

$$a_{ij} = \overline{a_{ij}}$$

→ Hermitian Matrix

A complex matrix is said to be Hermitian matrix if  $a_{ij} = \overline{a_{ji}^T}$ .



For example:

$$A = \begin{bmatrix} 2 & a+ib & c+id \\ a-ib & 3 & e+if \\ c-2id & c-2if & 0 \end{bmatrix}$$

$$\bar{A} = \begin{bmatrix} 2 & a-ib & c-2id \\ a+ib & 3 & c-if \\ c+id & e+if & 0 \end{bmatrix}$$

$$\bar{A}^T = \begin{bmatrix} 2 & a+ib & c+2id \\ a+ib & 3 & c+if \\ c+2id & c-2if & 0 \end{bmatrix}$$

$$\Rightarrow \bar{A}^T = A \quad ; \quad A \rightarrow \text{Hermitian Matrix}$$

→ Skew Hermitian Matrix

A complex matrix is said to be skew hermitian matrix, if  $a_{ij} = -\bar{a}_{ji}^T$ .

NOTE: The principal diagonal of the skew hermitian matrix either 0 or pure complex.

For example:

$$A = \begin{bmatrix} 0 & a+ib & c+2id \\ -(a-ib) & 0 & e+if \\ -(c-2id) & -(e-2if) & 0 \end{bmatrix}$$

$$\therefore A = \begin{bmatrix} 0 & a-ib & c-id \\ -(a+ib) & 0 & e-if \\ -(c+id) & -(e+if) & 0 \end{bmatrix}$$

$$-\bar{A} = \begin{bmatrix} 0 & -(a-ib) & -(c-id) \\ a+ib & 0 & -(e-if) \\ c+id & e+if & 0 \end{bmatrix}$$

$$\therefore -\bar{A}^T = \begin{bmatrix} 0 & a+ib & c+id \\ -(a-ib) & 0 & e+if \\ -(c-id) & -(e-if) & 0 \end{bmatrix} = A \rightarrow \text{Skew Hermitian Matrix.}$$

→ Rank of a Matrix  
Highest order of the non-zero minor of the given matrix is called rank of matrix.

→ Eigenvalues  
If  $A = [a_{ij}]_{m \times n}$  be a square matrix of order  $n$ ,  $\lambda$  is in independent form with identity matrix, then  $A - \lambda I$  is called characteristic matrix.

$$\therefore A - \lambda I = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

If we take determinant of the characteristic matrix we arrive at characteristic polynomial.



$$|A - \lambda I| = \begin{vmatrix} a_{11} - \lambda & a_{12} \\ a_{21} & a_{22} - \lambda \end{vmatrix} = \det(A - \lambda I)$$

If we equate characteristic polynomial with 0, we obtain characteristic equation.

$$\det(A - \lambda I) = \text{characteristic polynomial} = 0$$

$$\text{Characteristic equation} = \begin{vmatrix} a_{11} - \lambda & a_{12} \\ a_{21} & a_{22} - \lambda \end{vmatrix} = 0$$

If we calculate characteristic equation  $|A - \lambda I| = 0$ , we get the roots of the characteristic equation, obtained roots are called Eigenvalues or characteristic roots or latent roots.

The set of eigenvalues is called spectrum.

Eigenvectors (Characteristic vector)

Let  $A$  be a square matrix,

$$A - \lambda I = 0$$

if  $X$  is any vector (column vector), then the eigen-vector is defined as  $(A - \lambda I)X = 0$ , where  $0$  is null matrix.



→ Solve the differential equations using matrix method

1.

$$\begin{aligned}y_1' &= -2y_1 + y_2 \\ y_2' &= y_1 - 2y_2\end{aligned}$$

∴ Let

$$Y' = \begin{bmatrix} y_1' \\ y_2' \end{bmatrix},$$

$$Y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \text{ and}$$

$$A = \begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix}$$

$$\therefore Y' = \begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix} Y \quad \text{--- (1)}$$

Let  $y = e^{\lambda t} X$  be a solution of (1), we get

$$\lambda e^{\lambda t} X = A \cdot e^{\lambda t} X$$

$$\therefore \lambda X = AX$$

$$\Rightarrow (A - \lambda I)X = 0$$

Hence,

$$A - \lambda I = \begin{bmatrix} -2 - \lambda & 1 \\ 1 & -2 - \lambda \end{bmatrix}$$

∴ The eigenvalues will be given as ;  
 $|A - \lambda I| = 0$



Hence,

$$(-2 - \lambda)^2 - 1 = 0$$

$$4 + \lambda^2 + 4\lambda - 1 = 0$$

$$\lambda^2 + 4\lambda + 3 = 0$$

$$\lambda^2 + 3\lambda + \lambda + 3 = 0$$

$$\lambda(\lambda + 3) + 1(\lambda + 3) = 0$$

$$(\lambda + 1)(\lambda + 3) = 0$$

$$\lambda = -1, -3$$

∴

The eigenvalues are given as  $\lambda_1 = -1$  and  $\lambda_2 = -3$ .

⇒

$$(A - \lambda I)X = 0$$

The eigenvector  $X_1$  corresponding to eigenvalue  $\lambda_1 = -1$

$$\therefore \begin{bmatrix} -2 - \lambda & 1 \\ 1 & -2 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\therefore -x_1 + x_2 = 0 \quad \text{and}$$

$$x_1 - x_2 = 0$$

$$\Rightarrow x_1 = 1 \quad \text{and} \quad x_2 = 1$$

$$\text{Hence, } X_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

The eigenvector  $X_2$  corresponding to eigenvalue  $\lambda_2 = -3$ .

∴

$$\begin{bmatrix} -2 - \lambda & 1 \\ 1 & -2 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

∴  $x_1 + x_2 = 0$  and  
 $x_1 + x_2 = 0$

⇒  $x_1 = 1$  and  $x_2 = -1$ .

Hence,  $X_2 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

∴

The solution to Differential equations :

$$y = e^{\lambda_1 t} x^{(1)} + e^{\lambda_2 t} x^{(2)}$$

$$y = e^{-t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + e^{-3t} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

∴

$$\begin{aligned} y_1 &= e^{-t} + e^{-3t} \\ y_2 &= e^{-t} - e^{-3t} \end{aligned} \quad \text{• Ans}$$

2.

$$\begin{aligned} y_1' &= 5y_1 + 22y_2 \\ y_2' &= y_1 + 2y_2 \end{aligned}$$

$$A = \begin{bmatrix} 5 & 22 \\ 1 & 2 \end{bmatrix}$$

Hence,

$$Y' = \begin{bmatrix} 5 & 22 \\ 1 & 2 \end{bmatrix} Y$$

To find the eigenvalues:

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} 5-\lambda & 22 \\ 1 & 2-\lambda \end{vmatrix} = 0$$

$$(5-\lambda)(2-\lambda) - 22 = 0$$

$$10 - 5\lambda - 2\lambda + \lambda^2 - 22 = 0$$

$$\lambda^2 - 7\lambda - 12 = 0$$

$$\lambda = \frac{7 \pm \sqrt{49 + 48}}{2}$$

$$\lambda = \frac{7 \pm \sqrt{97}}{2}$$

Hence, we obtain eigenvalues:

$$\lambda_1 = \frac{7 + \sqrt{97}}{2} \text{ and } \lambda_2 = \frac{7 - \sqrt{97}}{2}$$

The eigenvector  $X_1$  corresponding to eigenvalue

$$\lambda_1 = \frac{7 + \sqrt{97}}{2}$$

$$\begin{bmatrix} 5 - \lambda & 22 \\ 1 & 2 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 5 - \frac{7 - \sqrt{97}}{2} & 22 \\ 1 & 2 - \frac{7 - \sqrt{97}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} \frac{3 - \sqrt{97}}{2} & 22 \\ 1 & -\frac{3 - \sqrt{97}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\left(\frac{3 - \sqrt{97}}{2}\right)x_1 + 22x_2 = 0$$

$$x_1 - \left(\frac{3 + \sqrt{97}}{2}\right)x_2 = 0$$

$$\therefore x_1 = 22$$

$$x_2 = -\frac{3}{2} + \frac{\sqrt{97}}{2}$$

$$\therefore X_1 = \begin{bmatrix} 22 \\ -\frac{3}{2} + \frac{\sqrt{97}}{2} \end{bmatrix}$$

The eigenvector  $X_2$  corresponding to eigenvalue  $\lambda_2 = \frac{7}{2} - \frac{\sqrt{97}}{2}$



$$\therefore \begin{bmatrix} 5-\lambda & 2 \\ 2-\lambda & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} \frac{3}{2} + \frac{\sqrt{97}}{2} & 2 \\ 1 & -\frac{3}{2} + \frac{\sqrt{97}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\therefore \left( \frac{3}{2} + \frac{\sqrt{97}}{2} \right) x_1 + 2x_2 = 0$$

$$x_1 + \left( -\frac{3}{2} + \frac{\sqrt{97}}{2} \right) x_2 = 0$$

$$\therefore x_1 = 2x_2$$

$$x_2 = -\frac{3}{2} - \frac{\sqrt{97}}{2}$$

$$x_2 = \begin{bmatrix} 2 \\ -3/2 - \sqrt{97}/2 \end{bmatrix}$$

The solution to differential equations is

$$y = e^{\lambda_1 t} x^{(1)} + e^{\lambda_2 t} x^{(2)}$$

$$\therefore y = e^{\left( \frac{3}{2} + \frac{\sqrt{97}}{2} \right) t} \begin{bmatrix} 2 \\ -3/2 + \frac{\sqrt{97}}{2} \end{bmatrix} + e^{\left( \frac{3}{2} - \frac{\sqrt{97}}{2} \right) t} \begin{bmatrix} 2 \\ -3/2 - \frac{\sqrt{97}}{2} \end{bmatrix}$$

$$\Rightarrow y_1 = 2e^{\left( \frac{3+\sqrt{97}}{2} \right) t} + 2e^{\left( \frac{3-\sqrt{97}}{2} \right) t}$$

$$y_2 = e^{\left( \frac{3+\sqrt{97}}{2} \right) t} \left( -\frac{3}{2} + \frac{\sqrt{97}}{2} \right) + e^{\left( \frac{3-\sqrt{97}}{2} \right) t} \left( -\frac{3}{2} - \frac{\sqrt{97}}{2} \right)$$

3.

$$\begin{aligned} y_1' &= 4y_1 + 3y_2 \\ y_2' &= 2y_1 + y_2 \end{aligned}$$

$$\therefore A = \begin{bmatrix} 4 & 3 \\ 2 & 1 \end{bmatrix}$$

$$\therefore Y' = \begin{bmatrix} 4 & 3 \\ 2 & 1 \end{bmatrix} Y$$

To get eigenvalues ;

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} 4 - \lambda & 3 \\ 2 & 1 - \lambda \end{vmatrix} = 0$$

$$(4 - \lambda)(1 - \lambda) - 6 = 0$$

$$4 - 4\lambda - \lambda + \lambda^2 - 6 = 0$$

$$\lambda^2 - 5\lambda - 2 = 0$$

$$\lambda = \frac{5 \pm \sqrt{25 + 8}}{2}$$

$$\lambda = \frac{5 \pm \sqrt{33}}{2}$$

Hence, we obtain the eigenvalues ;

$$\lambda_1 = \frac{5 + \sqrt{33}}{2} \quad \text{and} \quad \lambda_2 = \frac{5 - \sqrt{33}}{2}$$



Eigenvector  $X_1$  corresponding to eigenvalue  $\lambda_1 = \frac{5}{2} + \frac{\sqrt{33}}{2}$

$$\therefore (A - \lambda I)X = 0$$

$$\begin{bmatrix} 4 - \lambda & 3 \\ 2 & 1 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} \frac{3}{2} - \frac{\sqrt{33}}{2} & 3 \\ 2 & -\frac{3}{2} - \frac{\sqrt{33}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\left(\frac{3 - \sqrt{33}}{2}\right)x_1 + 3x_2 = 0$$

$$\therefore x_1 = 3$$

$$x_2 = -\frac{3}{2} + \frac{\sqrt{33}}{2}$$

Hence,

$$X_1 = \begin{bmatrix} 3 \\ -\frac{3}{2} + \frac{\sqrt{33}}{2} \end{bmatrix}$$

Eigenvector  $X_2$  corresponding to eigenvalue  $\lambda_2 = \frac{5}{2} - \frac{\sqrt{33}}{2}$

$$\therefore (A - \lambda I)X = 0$$

$$\begin{bmatrix} 4 - \lambda & 3 \\ 2 & 1 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} \frac{3}{2} + \frac{\sqrt{33}}{2} & 3 \\ 2 & -\frac{3}{2} + \frac{\sqrt{33}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$



$$\left(\frac{3}{2} + \frac{\sqrt{33}}{2}\right)x_1 + 3x_2 = 0$$

$$\therefore x_1 = 3$$

$$x_2 = -\frac{3}{2} - \frac{\sqrt{33}}{2}$$

Hence,

$$X_2 = \begin{bmatrix} 3 \\ -\frac{3}{2} - \frac{\sqrt{33}}{2} \end{bmatrix}$$

$\therefore$  The solution of differential equation is

$$y = e^{\lambda_1 t} x^{(1)} + e^{\lambda_2 t} x^{(2)}$$

$$y = e^{\left(\frac{5}{2} + \frac{\sqrt{33}}{2}\right)t} \begin{bmatrix} 3 \\ -\frac{3}{2} + \frac{\sqrt{33}}{2} \end{bmatrix} + e^{\left(\frac{5}{2} - \frac{\sqrt{33}}{2}\right)t} \begin{bmatrix} 3 \\ -\frac{3}{2} - \frac{\sqrt{33}}{2} \end{bmatrix}$$

$$\therefore y_1 = 3 e^{\left(\frac{5+\sqrt{33}}{2}\right)t} + 3 e^{\left(\frac{5-\sqrt{33}}{2}\right)t}$$

$$y_2 = e^{\left(\frac{5+\sqrt{33}}{2}\right)t} \left(\frac{-3+\sqrt{33}}{2}\right) + 3 e^{\left(\frac{5-\sqrt{33}}{2}\right)t} \left(\frac{-3-\sqrt{33}}{2}\right). \text{ Ans.}$$



4.

$$\begin{aligned}y_1' &= 3y_1 + 2y_2 \\ y_2' &= y_1 - y_2\end{aligned}$$

$$A = \begin{bmatrix} 3 & 2 \\ 1 & -1 \end{bmatrix}$$

$$\therefore Y' = \begin{bmatrix} 3 & 2 \\ 1 & -1 \end{bmatrix} Y$$

To obtain eigenvalues;

$$|A - \lambda I| = 0$$

$$\det \begin{bmatrix} 3 - \lambda & 2 \\ 1 & -1 - \lambda \end{bmatrix} = 0$$

$$(3 - \lambda)(-1 - \lambda) - 2 = 0$$

$$-3 - 3\lambda + \lambda + \lambda^2 - 2 = 0$$

$$\lambda^2 - 2\lambda - 5 = 0$$

$$\lambda = \frac{2 \pm \sqrt{4 + 20}}{2}$$

$$\lambda = \frac{2 \pm \sqrt{24}}{2}$$

$$\lambda = \frac{2 \pm 2\sqrt{6}}{2} = 1 \pm \sqrt{6}$$

Hence, we obtain eigenvalues;

$$\lambda_1 = 1 + \sqrt{6} \quad \text{and} \quad \lambda_2 = 1 - \sqrt{6}$$

$\therefore$  Eigenvector  $X_1$  corresponding to eigenvalue  $\lambda_1 = 1 + \sqrt{6}$

$$\therefore (A - \lambda I)X = 0$$

$$\begin{bmatrix} 3 - \lambda & 2 \\ 1 & -1 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 2 - \sqrt{6} & 2 \\ 1 & -2 - \sqrt{6} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(2 - \sqrt{6})x_1 + 2x_2 = 0$$

$$x_1 - x_2(2 + \sqrt{6}) = 0$$

$$\therefore x_1 = 2$$

$$x_2 = -2 + \sqrt{6}$$

$$X_1 = \begin{bmatrix} 2 \\ -2 + \sqrt{6} \end{bmatrix}$$

$\therefore$  Eigenvector  $X_2$  corresponding to eigenvalue  $\lambda_2 = 1 - \sqrt{6}$

$$\therefore (A - \lambda I)X = 0$$

$$\begin{bmatrix} 3 - \lambda & 2 \\ 1 & -1 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 2 + \sqrt{6} & 2 \\ 1 & -2 + \sqrt{6} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(2 + \sqrt{6})x_1 + 2x_2 = 0$$

$$x_1 + (-2 + \sqrt{6})x_2 = 0$$

$$x_1 = 2 \quad \text{and} \quad x_2 = (-2 - \sqrt{6})$$



$$\text{Hence } X_2 = \begin{bmatrix} 2 \\ -2 - \sqrt{6} \end{bmatrix}$$

$\therefore$  The solution to differential equation is

$$y = e^{\lambda_1 t} x^{(1)} + e^{\lambda_2 t} x^{(2)}$$
$$y = e^{(1+\sqrt{6})t} \begin{bmatrix} 2 \\ -2+\sqrt{6} \end{bmatrix} + e^{(1-\sqrt{6})t} \begin{bmatrix} 2 \\ -2-\sqrt{6} \end{bmatrix}$$

$$\therefore y_1 = 2e^{(1+\sqrt{6})t} + 2e^{(1-\sqrt{6})t}$$
$$y_2 = e^{(1+\sqrt{6})t}(-2+\sqrt{6}) + e^{(1-\sqrt{6})t}(-2-\sqrt{6}) \quad \underline{\underline{\text{Ans}}}$$

5.

$$\begin{aligned} y_1' &= y_1 + 3y_2 \\ y_2' &= 2y_1 + 2y_2 \end{aligned}$$

$$\therefore A = \begin{bmatrix} 1 & 3 \\ 2 & 2 \end{bmatrix}$$

$$\therefore Y' = \begin{bmatrix} 1 & 3 \\ 2 & 2 \end{bmatrix} Y$$

To obtain eigenvalues;

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} 1-\lambda & 3 \\ 2 & 2-\lambda \end{vmatrix} = 0$$

$$(1-\lambda)(2-\lambda) - 6 = 0$$

$$2 - \lambda - 2\lambda + \lambda^2 - 6 = 0$$

$$\lambda^2 - 3\lambda - 4 = 0$$

$$\lambda = \frac{3 \pm \sqrt{9+16}}{2}$$

$$\lambda = 4, -1.$$

We obtain eigenvalues  $\lambda_1 = 4$  and  $\lambda_2 = -1$

Hence, eigenvector  $X_1$  corresponding to eigenvalue  $\lambda_1 = 4$

$$(A - \lambda I)X = 0$$

$$\begin{bmatrix} -3 & 3 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-3x_1 + 3x_2 = 0$$

$$2x_1 - 2x_2 = 0$$

$$\therefore x_1 = 1 \text{ and } x_2 = 1$$

$$X_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Hence, eigenvector  $X_2$  corresponding to eigenvalue  $\lambda_2 = -1$



$$(A - \lambda I)X = 0$$

$$\begin{bmatrix} 2 & 3 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$2x_1 + 3x_2 = 0$$

$$x_1 = 3 \quad \text{and} \quad x_2 = -2$$

$$\therefore X_2 = \begin{bmatrix} 3 \\ -2 \end{bmatrix}$$

Hence the solution to differential equation is

$$y = e^{\lambda_1 t} x^{(1)} + e^{\lambda_2 t} x^{(2)}$$

$$\therefore y = e^{4t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + e^{-t} \begin{bmatrix} 3 \\ -2 \end{bmatrix}$$

$$\begin{matrix} y_1 = e^{4t} + 3e^{-t} \\ y_2 = e^{4t} - 2e^{-t} \end{matrix} \quad \text{Ans.}$$

6.

$$y_1' = 2y_1 + y_2$$

$$y_2' = y_1 + 3y_2$$

$$\therefore A = \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix}$$

$$\therefore Y' = \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix} Y$$

To obtain eigenvalues :

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} 2-\lambda & 1 \\ 1 & 3-\lambda \end{vmatrix} = 0$$

$$(2-\lambda)(3-\lambda) - 1 = 0$$

$$6 - 2\lambda - 3\lambda + \lambda^2 - 1 = 0$$

$$\lambda^2 - 5\lambda + 5 = 0$$

$$\lambda = \frac{5 \pm \sqrt{25-20}}{2} = \frac{5 \pm \sqrt{5}}{2}$$

$\therefore$  We obtain eigenvalues  $\lambda_1 = \frac{5+\sqrt{5}}{2}$  and  $\lambda_2 = \frac{5-\sqrt{5}}{2}$ .

$\Rightarrow$  Eigenvector  $X_1$  corresponding to eigenvalue  $\lambda_1 = \frac{5+\sqrt{5}}{2}$ .

$$(A - \lambda I)X = 0$$

$$\begin{bmatrix} -\frac{1}{2} - \frac{\sqrt{5}}{2} & 1 \\ 1 & \frac{1}{2} - \frac{\sqrt{5}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x_1 \left( -\frac{1}{2} - \frac{\sqrt{5}}{2} \right) - x_2 = 0$$

$$\therefore x_1 + x_2 \left( \frac{1}{2} - \frac{\sqrt{5}}{2} \right) = 0$$

Hence  $x_1 = 1$ ,  $x_2 = -\frac{1}{2} - \frac{\sqrt{5}}{2}$

$$\therefore X_1 = \begin{bmatrix} 1 \\ -\frac{1}{2} - \frac{\sqrt{5}}{2} \end{bmatrix}$$

$\Rightarrow$  Eigenvector  $X_2$  corresponding to eigenvalue  $\lambda_2 = \frac{5-\sqrt{5}}{2}$ .

$$(A - \lambda I)X = 0$$

$$\begin{bmatrix} -\frac{1}{2} + \frac{\sqrt{5}}{2} & 1 \\ 1 & \frac{1}{2} + \frac{\sqrt{5}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\left( -\frac{1}{2} + \frac{\sqrt{5}}{2} \right) x_1 + x_2 = 0$$

$$\therefore x_1 = 1 \text{ and } x_2 = \frac{1}{2} - \frac{\sqrt{5}}{2}$$



$$X_2 = \begin{bmatrix} 1 \\ 1/2 - \sqrt{5}/2 \end{bmatrix}$$

$\therefore$  The solution of differential equation;

$$y = e^{\lambda_1 t} x^{(1)} + e^{\lambda_2 t} x^{(2)}$$

$$y = e^{\left(\frac{5+\sqrt{5}}{2}\right)t} \begin{bmatrix} 1 \\ -1/2 - \sqrt{5}/2 \end{bmatrix} + e^{\left(\frac{5-\sqrt{5}}{2}\right)t} \begin{bmatrix} 1 \\ 1/2 - \sqrt{5}/2 \end{bmatrix}$$

$$y_1 = e^{\left(\frac{5+\sqrt{5}}{2}\right)t} + e^{\left(\frac{5-\sqrt{5}}{2}\right)t}$$

$$y_2 = e^{\left(\frac{5+\sqrt{5}}{2}\right)t} \left[-\frac{1}{2} - \frac{\sqrt{5}}{2}\right] + e^{\left(\frac{5-\sqrt{5}}{2}\right)t} \left[\frac{1}{2} - \frac{\sqrt{5}}{2}\right] \underline{\underline{\text{Ans.}}}$$

7.

$$\begin{aligned} y_1' &= -2y_1 + 3y_2 \\ y_2' &= 4y_1 - y_2 \end{aligned}$$

$$\therefore A = \begin{bmatrix} -2 & 3 \\ 4 & -1 \end{bmatrix}$$

$$Y' = \begin{bmatrix} -2 & 3 \\ 4 & -1 \end{bmatrix} Y$$

$\therefore$  For eigenvalues;

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} -2-\lambda & 3 \\ 4 & -\lambda-1 \end{vmatrix} = 0$$

$$(-2-\lambda)(-\lambda-1) - 12 = 0$$

$$2\lambda + 2 + \lambda^2 + \lambda - 12 = 0$$

$$\lambda^2 + 3\lambda - 10 = 0$$

$$\lambda^2 + 5\lambda - 2\lambda - 10 = 0$$



$$\lambda(\lambda+5) - 2(\lambda+5) = 0$$

$$(\lambda+5)(\lambda-2) = 0$$

$$\lambda = -5, 2$$

$\therefore$  We obtained Eigenvalues;  $\lambda_1 = -5$  and  $\lambda_2 = 2$

Hence, eigenvector  $X_1$  corresponding to eigenvalue  $\lambda_1 = -5$ .

$$(A - \lambda I)X = 0$$

$$\begin{bmatrix} 3 & 3 \\ 4 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$3x_1 + 3x_2 = 0$$

$$\therefore x_1 = 1 \text{ and } x_2 = -1$$

Hence,  $X_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

and; eigenvector  $X_2$  corresponding to eigenvalue  $\lambda_2 = 2$

$$(A - \lambda I)X = 0$$

$$\begin{bmatrix} -4 & 3 \\ 4 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\therefore -4x_1 + 3x_2 = 0$$

$$x_1 = 3 \text{ and } x_2 = 4$$

Hence,  $X_2 = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$

$\therefore$  The solution of differential equation;

$$y = e^{\lambda_1 t} x^{(1)} + e^{\lambda_2 t} x^{(2)}$$

$$y = e^{-5t} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + e^{2t} \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$

$$y_1 = e^{-5t} + 3e^{2t}$$
$$y_2 = -e^{-5t} + 4e^{2t} \text{ Ans.}$$