

7.6

$$(3) \quad \vec{x}' = \begin{pmatrix} 2 & -5 \\ 1 & -2 \end{pmatrix} \vec{x}$$

$$\begin{aligned} \begin{vmatrix} 2-\lambda & -5 \\ 1 & -2-\lambda \end{vmatrix} &= (2-\lambda)(-2-\lambda) + 5 \\ &= -(2-\lambda)(2+\lambda) + 5 \\ &= -(4-\lambda^2) + 5 \\ &= \lambda^2 + 1 \end{aligned}$$

So $\lambda = i$ and $\lambda = -i$.

Let's focus on $\lambda = i$. Then $\begin{pmatrix} 2-i & -5 \\ 1 & -2-i \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$

$$\text{So } (2-i)x_1 - 5x_2 = 0$$

$$\text{So } x_1 = 1 \text{ implies } x_2 = \frac{2-i}{5}$$

Let $x_1 = 5$, then $x_2 = 2-i$. So the eigenvectors $\begin{pmatrix} 5 \\ 2-i \end{pmatrix}$.

$$\begin{aligned} \text{Then } \begin{pmatrix} 5 \\ 2-i \end{pmatrix} e^{it} &= \begin{pmatrix} 5 \\ 2-i \end{pmatrix} (\cos t + i \sin t) = \begin{pmatrix} 5 \cos t + 5i \sin t \\ 2 \cos t + \sin t - i \cos t + 2i \sin t \end{pmatrix} \\ &= \begin{pmatrix} 5 \cos t \\ 2 \cos t + \sin t \end{pmatrix} + i \begin{pmatrix} 5 \sin t \\ -\cos t + 2 \sin t \end{pmatrix} \end{aligned}$$

$$\text{Then } \vec{x} = c_1 \begin{pmatrix} 5 \cos t \\ 2 \cos t + \sin t \end{pmatrix} + c_2 \begin{pmatrix} 5 \sin t \\ \sin t - \cos t \end{pmatrix}$$

$$5) \quad X' = \begin{pmatrix} 1 & -1 \\ 5 & -3 \end{pmatrix} X \quad \left| \begin{array}{cc|c} 1-\lambda & -1 & 0 \\ 5 & -3-\lambda & 0 \end{array} \right| = (1-\lambda)(-3-\lambda) + 5$$

$$= -3 + 3\lambda - \lambda + \lambda^2 + 5 = \lambda^2 + 2\lambda + 2$$

$$\lambda^2 + 2\lambda + 2 = 0 \Rightarrow \lambda = \frac{-2 \pm \sqrt{4-8}}{2}$$

$$\lambda = -1 \pm \sqrt{-1} = -1 \pm i$$

Take $\lambda = -1 + i$

$$\text{Then } \begin{pmatrix} 1-\lambda & -1 \\ 5 & -3-\lambda \end{pmatrix} = \begin{pmatrix} 2-i & -1 \\ 5 & -2-i \end{pmatrix}$$

$$\begin{pmatrix} 2-i & -1 \\ 5 & -2-i \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow (2-i)x_1 - x_2 = 0$$

$$\text{so } x_2 = (2-i)x_1$$

so $\begin{pmatrix} 1 \\ 2-i \end{pmatrix}$ is the eigenvector.

$$\text{Then } \begin{pmatrix} 1 \\ 2-i \end{pmatrix} e^{(-1+i)t} = \begin{pmatrix} 1 \\ 2-i \end{pmatrix} e^{-t} (\cos t + i \sin t)$$

$$= e^{-t} \begin{pmatrix} \cos t + i \sin t \\ 2 \cos t + 2i \sin t - i \cos t + \sin t \end{pmatrix} = e^{-t} \begin{pmatrix} \cos t \\ 2 \cos t + \sin t \end{pmatrix} + e^{-t} i \begin{pmatrix} \sin t \\ 2 \sin t - \cos t \end{pmatrix}$$

$$\text{So } \boxed{\vec{x}(t) = c_1 e^{-t} \begin{pmatrix} \cos t \\ 2 \cos t + \sin t \end{pmatrix} + c_2 e^{-t} \begin{pmatrix} \sin t \\ 2 \sin t - \cos t \end{pmatrix}}$$

$$7) \quad x' = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & -2 \\ 3 & 2 & 1 \end{pmatrix} \vec{x} \quad \text{so} \quad \begin{vmatrix} 1-\lambda & 0 & 0 \\ 2 & 1-\lambda & -2 \\ 3 & 2 & 1-\lambda \end{vmatrix}$$

$$= (1-\lambda) \begin{vmatrix} 1-\lambda & -2 \\ 2 & 1-\lambda \end{vmatrix} + 0 = (1-\lambda)(1-\lambda)^2 - (1-\lambda)(-4)$$

$$= (1-\lambda)((1-\lambda)^2 + 4)$$

$$= (1-\lambda)(\lambda^2 - 2\lambda + 5) = 0$$

so $\lambda=1$ and $\lambda^2 - 2\lambda + 5 = 0$ so $\lambda = \frac{2 \pm \sqrt{4-20}}{2} = \frac{2 \pm 4i}{2} = 1 \pm 2i$

From $\lambda=1$ we get $\begin{pmatrix} 0 & 0 & 0 \\ 2 & 0 & -2 \\ 3 & 2 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$

So $2x_1 - 2x_3 = 0 \Rightarrow x_1 = x_3$

$3x_1 + 2x_2 = 0 \Rightarrow x_2 = -\frac{3}{2}x_1 = -\frac{3}{2}x_3$

Let $x_3 = 2 \Rightarrow x_1 = +2$ and $x_2 = -3$. So $\begin{pmatrix} +2 \\ -3 \\ 2 \end{pmatrix}$ works.

From $\lambda = 1 + 2i$ we get $\begin{pmatrix} -2i & 0 & 0 \\ 2 & -2i & -2 \\ 3 & 2 & -2i \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$

so $x_1 = 0$ Then $2x_2 - 2ix_3 = 0$ so $x_2 = ix_3, x_3 = -ix_2$

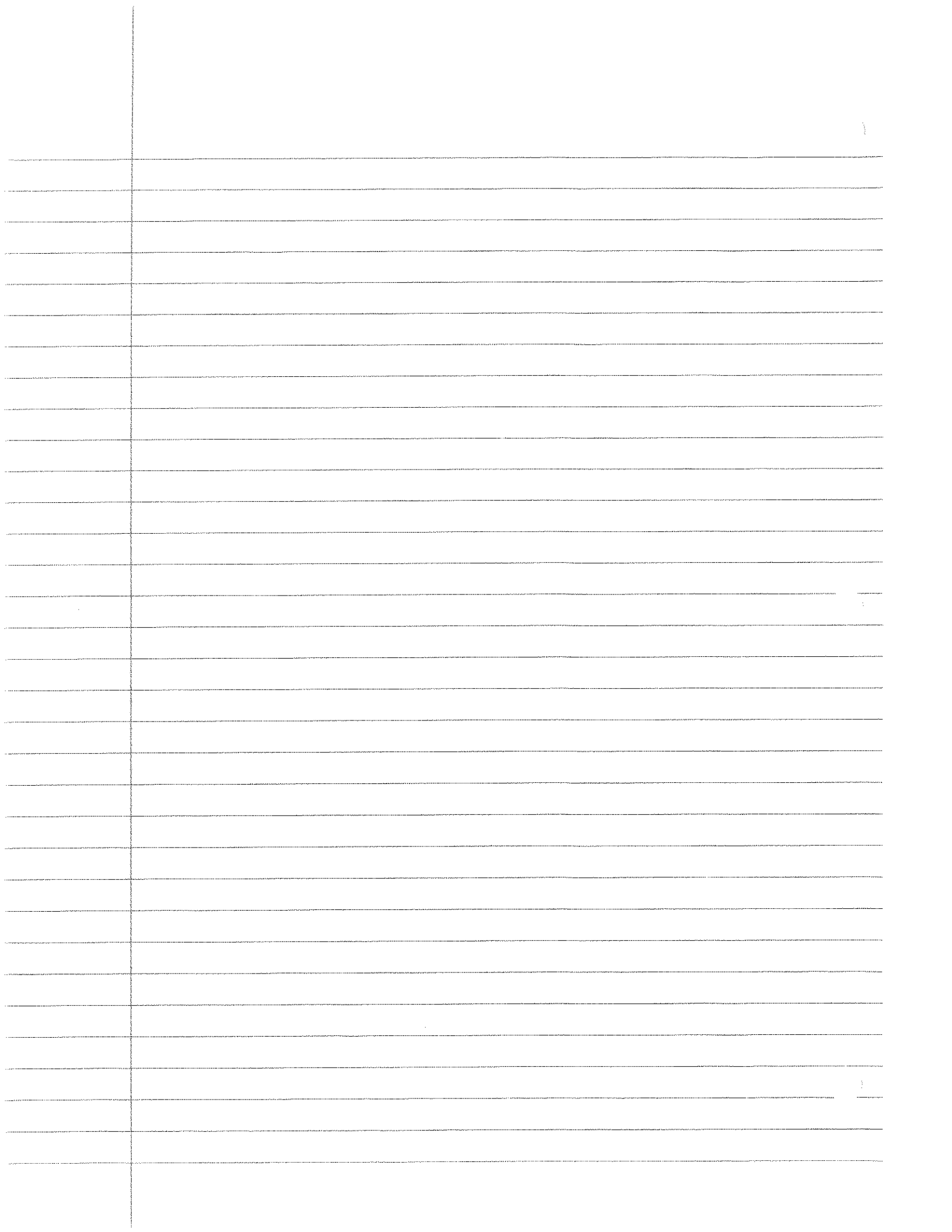
Let $x_2 = 1 \Rightarrow x_3 = -i$

Then $e^{(1+2i)t} \begin{pmatrix} 0 \\ 1 \\ -i \end{pmatrix} = e^t (\cos(2t) + i \sin(2t)) \begin{pmatrix} 0 \\ 1 \\ -i \end{pmatrix}$

$$= e^t \begin{pmatrix} 0 \\ \cos(2t) + i \sin(2t) \\ -i \cos(2t) + \sin(2t) \end{pmatrix} = e^t \begin{pmatrix} 0 \\ \cos(2t) \\ \sin(2t) \end{pmatrix} + i e^t \begin{pmatrix} 0 \\ \sin(2t) \\ -\cos(2t) \end{pmatrix}$$

Therefore

$$\vec{x} = c_1 \begin{pmatrix} 2 \\ -3 \\ 2 \end{pmatrix} e^t + c_2 e^t \begin{pmatrix} 0 \\ \cos(2t) \\ \sin(2t) \end{pmatrix} + c_3 e^t \begin{pmatrix} 0 \\ \sin(2t) \\ -\cos(2t) \end{pmatrix}$$



7.8

$$(2) \quad \vec{x}' = \begin{pmatrix} 4 & -2 \\ 8 & -4 \end{pmatrix} \vec{x}$$

$$\begin{vmatrix} 4-\lambda & -2 \\ 8 & -4-\lambda \end{vmatrix} = (4-\lambda)(-4-\lambda) + 16 \\ = -16 + \lambda^2 + 16 = \lambda^2$$

$$\text{so } \lambda = 0$$

$$\begin{pmatrix} 4 & -2 \\ 8 & -4 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow 4x_1 = 2x_2 \text{ so } x_1 = \frac{x_2}{2}$$

so $\begin{pmatrix} 1 \\ 2 \end{pmatrix}$ is an eigenvector.

so $c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ is a solution to the system.

Another solution should be of the form $\begin{pmatrix} 1 \\ 2 \end{pmatrix} t + \vec{v}$.

$$\text{and } \begin{pmatrix} 4 & -2 \\ 8 & -4 \end{pmatrix} \vec{x} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \text{ so } \begin{aligned} 4x_1 - 2x_2 &= 1 \\ 8x_1 - 4x_2 &= 2 \end{aligned}$$

$$\text{so } 4x_1 - 2x_2 = 1, \text{ then}$$

$$x_1 = \frac{1}{4} + \frac{1}{2}x_2$$

$$\text{so } \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} \frac{1}{4} + \frac{1}{2}x_2 \\ x_2 \end{pmatrix} = \begin{pmatrix} \frac{1}{2} \\ 1 \end{pmatrix} x_2 + \begin{pmatrix} \frac{1}{4} \\ 0 \end{pmatrix}$$

Then the solution is of the form

$$\vec{x} = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + c_2 \left(\begin{pmatrix} 1 \\ 2 \end{pmatrix} t + \begin{pmatrix} 1/4 \\ 0 \end{pmatrix} \right)$$

$$\textcircled{3} \begin{vmatrix} -3/2 - \lambda & 1 \\ -1/4 & -1/2 - \lambda \end{vmatrix} = (-3/2 - \lambda)(-1/2 - \lambda) + 1/4$$

$$= 3/4 + 2\lambda + \lambda^2 + 1/4 = \lambda^2 + 2\lambda + 1$$

$$= (\lambda + 1)^2$$

so $\lambda = -1$

$$\begin{pmatrix} -3/2 + 1 & 1 \\ -1/4 & -1/2 + 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad \text{so} \quad \begin{pmatrix} -1/2 & 1 \\ -1/2 & 1/2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$-\frac{1}{2}x_1 + x_2 = 0 \quad \text{so} \quad x_1 = 2x_2$$

eigenvector = $\begin{pmatrix} 2 \\ 1 \end{pmatrix}$

Then one solution is $\begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{-t}$.

Now for the other: $\begin{pmatrix} -1/2 & 1 \\ -1/2 & 1/2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$

$$\text{so} \quad -\frac{1}{2}x_1 + x_2 = 2, \quad \text{so} \quad -x_1 + 2x_2 = 4$$

$$\text{let } x_2 = k. \quad \text{Then } x_1 = 2k - 4$$

$$\text{so} \quad \begin{pmatrix} 2k - 4 \\ k \end{pmatrix} = \begin{pmatrix} 2 \\ 1 \end{pmatrix} k + \begin{pmatrix} -4 \\ 0 \end{pmatrix}$$

Then the general solution is

$$\vec{x} = c_1 \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 2 \\ 1 \end{pmatrix} t e^{-t} + c_3 \begin{pmatrix} -4 \\ 0 \end{pmatrix} e^{-t}$$

$$5) \quad \vec{x}' = \begin{pmatrix} 1 & 1 & 1 \\ 2 & 1 & -1 \\ 0 & -1 & 1 \end{pmatrix} \vec{x}.$$

$$\begin{vmatrix} 1-\lambda & 1 & 1 \\ 2 & 1-\lambda & -1 \\ 0 & -1 & 1-\lambda \end{vmatrix} = (1-\lambda) \begin{vmatrix} 1-\lambda & -1 \\ -1 & 1-\lambda \end{vmatrix} - \begin{vmatrix} 2 & -1 \\ 0 & 1-\lambda \end{vmatrix} + \begin{vmatrix} 2 & 1-\lambda \\ 0 & -1 \end{vmatrix}$$

$$= (1-\lambda)^3 - (1-\lambda) - 2(1-\lambda) - 2 = (1-\lambda)^3 - 3(1-\lambda) - 2.$$

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

$$= -\lambda^3 + 3\lambda^2 - 4.$$

$$\lambda = -1 \text{ is a root. } \begin{array}{r} \lambda^2 - 4\lambda + 4 \\ \lambda + 1 \overline{) \lambda^3 - 3\lambda^2 + 0\lambda + 4} \\ \underline{-\lambda^3 - \lambda^2} \\ -4\lambda^2 \\ \underline{4\lambda^2 + 4\lambda} \\ 4\lambda + 4 \end{array}$$

So the eigen values are $\lambda = -1$ and $\lambda = 2$

When $\lambda = -1$ we have $\begin{pmatrix} 2 & 1 & 1 \\ 2 & 2 & -1 \\ 0 & -1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$

$$\begin{pmatrix} 2 & 1 & 1 \\ 0 & 1 & -2 \\ 0 & 1 & -2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

So $x_2 = 2x_3$

and hence $2x_1 + x_2 + x_3 = 0 \Rightarrow 2x_1 + 3x_3 = 0$
 so $x_1 = -\frac{3}{2}x_3$

So the eigenvector is $\begin{pmatrix} -3 \\ 4 \\ 2 \end{pmatrix}$.

and the solution looks like $\begin{pmatrix} -3 \\ 4 \\ 2 \end{pmatrix} e^{-t}$

When $\lambda=2$, we have

$$\begin{pmatrix} -1 & 1 & 1 \\ 2 & -1 & -1 \\ 0 & -1 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\hookrightarrow \begin{pmatrix} 1 & -1 & -1 \\ 0 & 1 & -1 \\ 0 & 1 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \quad \text{so } x_2 = -x_3 \text{ and}$$
$$x_1 - x_2 - x_3 = 0$$
$$\text{so } x_1 = x_2 + x_3 = 0$$

So the eigenvector is $\begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$. We don't have two lin. indep. eigenvectors so we need to find a different solution.

$$\begin{pmatrix} -1 & 1 & 1 \\ 2 & -1 & -1 \\ 0 & -1 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$$

$$\left(\begin{array}{ccc|c} -1 & 1 & 1 & 0 \\ 2 & -1 & -1 & 1 \\ 0 & -1 & -1 & -1 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & -1 & -1 & 0 \\ 0 & 1 & -1 & 1 \\ 0 & 1 & -1 & -1 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & -1 & 1 \\ 0 & 1 & -1 & -1 \end{array} \right)$$

$$x_1 = 1 \quad \text{and} \quad x_2 + x_3 = 1 \quad \text{so} \quad x_2 = 1 - x_3$$

$$\begin{pmatrix} 1 \\ 1-x_3 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix} x_3$$

Then the general solution is

$$\vec{x} = c_1 \begin{pmatrix} -3 \\ 4 \\ 2 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} e^{2t} + c_3 \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} t e^{2t} + c_4 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} e^{2t}$$

5.1

$$(4) \sum_{n=0}^{\infty} 2^n x^n = \sum_{n=0}^{\infty} (2x)^n$$

↓

$$\text{Ratio test: } L = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{2^{n+1}}{2^n} \right| = 2.$$

So the radius of convergence is $\boxed{1/2}$.

So the interval of convergence is $(-1/2, 1/2)$.

$$(5) \sum_{n=1}^{\infty} \frac{(2x+1)^n}{n^2} = \sum_{n=1}^{\infty} \frac{2^n}{n^2} \left(x + \frac{1}{2}\right)^n$$

Then $x_0 = -1/2$ and $a_n = \frac{2^n}{n^2}$.

So the ratio test yields

$$L = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{2^{n+1} (n+1)^2}{2^n n^2} \right| = \lim_{n \rightarrow \infty} \left| 2 \frac{(n^2 + 2n + 1)}{n^2} \right| = 2.$$

So the radius of convergence is $\boxed{1/2}$.

(That means the interval of convergence is $(-1, 0)$.)

$$(12) f(x) = x^2, f'(x) = 2x, f''(x) = 2, f^{(n)}(x) = 0 \text{ for } n \geq 3.$$

$$x^2 = f(-1) + f'(-1)(x+1) + \frac{f''(-1)}{2!} (x+1)^2 + 0$$

$$= 1 + (-2)(x+1) + \frac{2(x+1)^2}{2!}$$

$$= \boxed{1 - 2(x+1) + (x+1)^2}$$

The radius of convergence is ∞ .

$$(15) \quad \frac{1}{1-x} = 1 + x + x^2 + x^3 + \dots \quad (\text{famous Taylor series})$$

$$= \sum_{n=0}^{\infty} x^n$$

Ratio test $L = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{1}{1} \right| = 1.$

So the radius of convergence is 1.

$$(18) \quad y = \sum_{n=0}^{\infty} a_n x^n, \quad \text{so } y' = \sum_{n=1}^{\infty} n a_n x^{n-1} = \sum_{n=0}^{\infty} (n+1) a_{n+1} x^n$$

$$y'' = \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n.$$

If $y'' = y$, then $(n+2)(n+1)a_{n+2} = a_n$
for $n \geq 0$. Therefore a_0 and a_1 are independent.

$$\text{So } a_{n+2} = \frac{a_n}{(n+2)(n+1)}.$$

As a bonus, note that $a_2 = \frac{a_0}{2}$, $a_3 = \frac{a_1}{3 \cdot 2} = \frac{a_1}{3!}$,

$$a_4 = \frac{a_2}{4 \cdot 3} = \frac{a_0}{4 \cdot 3 \cdot 2} = \frac{a_0}{4!}, \quad a_5 = \frac{a_3}{5 \cdot 4} = \frac{a_1}{5 \cdot 4 \cdot 3!} = \frac{a_1}{5!},$$

$$\text{so } a_{2n} = \frac{a_0}{(2n)!}, \quad \text{while } a_{2n+1} = \frac{a_1}{(2n+1)!}.$$

$$\text{so } y = \sum_{n=0}^{\infty} a_n x^n = a_0 \left(1 + \frac{x^2}{2!} + \frac{x^4}{4!} + \dots \right) + a_1 \left(x + \frac{x^3}{3!} + \dots \right).$$

If $f(x) = 1 + \frac{x^2}{2!} + \dots$ and $g(x) = x + \frac{x^3}{3!} + \dots$

then $(f+g)(x) = e^x$ and $(f-g)(x) = e^{-x}$.

$$\text{So } \boxed{y = a_0 \left(\frac{e^x + e^{-x}}{2} \right) + a_1 \left(\frac{e^x - e^{-x}}{2} \right)}$$