# COLOR LAYER 

red

## SYSTEMS OF DEs

- Constant coefficients: eigenvalue problem;
- Classification of critical point;
\# Node;
\# Saddle point;
\# Centre;
\# Focus.
- Nonhomogeneous equations.


## Systems of DEs

Every $n$th order DE

$$
y^{(n)}=F\left(t, y, y^{\prime}, \ldots, y^{(n-1)}\right)
$$

is reduced to a system of $n$ 1st order DEs by

$$
y_{1}=y, y_{2}=y^{\prime}, y_{3}=y^{\prime \prime}, \ldots, y_{n}=y^{(n-1)}
$$

The system is

$$
\begin{aligned}
y_{1}^{\prime} & =y_{2} \\
y_{2}^{\prime} & =y_{3} \\
& \cdot \\
& \cdot \\
y_{n-1}^{\prime} & =y_{n} \\
y_{n}^{\prime} & =F\left(t, y_{1}, y_{2}, \ldots, y_{n}\right)
\end{aligned}
$$

Example. $y^{\prime \prime}+\frac{c}{m} y^{\prime}+\frac{k}{m} y=0$ becomes

$$
\begin{aligned}
y_{1}^{\prime} & =0 . y_{1}+y_{2} \\
y_{2}^{\prime} & =-\frac{k}{m} y_{1}-\frac{c}{m} y_{2}
\end{aligned}
$$

Let $\mathbf{y}^{T}=\left(\begin{array}{ll}y_{1} & y_{2}\end{array}\right)$. In matrix form,

$$
\mathbf{y}^{\prime}=\left[\begin{array}{cc}
0 & 1 \\
-\frac{k}{m} & -\frac{c}{m}
\end{array}\right] \mathbf{y}=\mathbf{A} \mathbf{y}
$$

Characteristic equation is

$$
\begin{aligned}
\operatorname{det}(\mathbf{A}-\lambda \mathbf{I}) & =\left|\begin{array}{cc}
-\lambda & 1 \\
-\frac{k}{m} & -\frac{c}{m}-\lambda
\end{array}\right| \\
& =\lambda^{2}+\frac{c}{m} \lambda+\frac{k}{m}=0
\end{aligned}
$$

Same as for mass on a spring DE. For solution, try $\mathbf{y}=\mathbf{x} e^{\lambda t}$. Then

$$
\mathbf{y}^{\prime}=\lambda \mathbf{x} e^{\lambda t}, \text { or } \mathbf{A} \mathbf{x}=\lambda \mathbf{x}
$$

and $\lambda$ is an eigenvalue of $\mathbf{A}$, with eigenvector x . To illustrate, let $m=1, c=3, k=2$. Then $\lambda^{2}+3 \lambda+2=0$ has roots $\lambda_{1}=-1, \lambda_{2}=$ -2 with eigenvectors $\mathrm{x}^{(1)}=\left(\begin{array}{ll}1 & -1\end{array}\right)^{T}$ and $\mathbf{x}^{(2)}=\left(\begin{array}{ll}1 & -2\end{array}\right)^{T}$.

Solution is thus

$$
\mathbf{y}=c_{1}\left[\begin{array}{c}
1 \\
-1
\end{array}\right] e^{-t}+c_{2}\left[\begin{array}{c}
1 \\
-2
\end{array}\right] e^{-2 t}
$$

or, in components,

$$
\begin{aligned}
& y_{1}=c_{1} e^{-t}+c_{2} e^{-2 t} \\
& y_{2}=-c_{1} e^{-t}-2 c_{2} e^{-2 t}=y_{1}^{\prime}
\end{aligned}
$$

## Homogeneous, Const Coefficients

$$
\mathrm{y}^{\prime}=\mathrm{Ay}
$$

where the $n \times n$ matrix $\mathbf{A}$ is constant. Try

$$
\mathbf{y}=\mathbf{x} e^{\lambda t} \Rightarrow \mathbf{y}^{\prime}=\lambda \mathbf{x} e^{\lambda t}=\mathbf{A} \mathbf{y}=\mathbf{A} \mathbf{x} e^{\lambda t}
$$

This becomes an eigenvalue problem:

$$
\mathrm{Ax}=\lambda \mathrm{x}
$$

Solutions are $\mathbf{x} e^{\lambda t}$, where $\lambda$ is an eigenvalue of A and x the corresponding eigenvector.

Assume A has

- basis of eigenvectors $\mathbf{x}^{(1)}, \ldots, \mathbf{x}^{(n)}$
- corresponding eigenvalues $\lambda_{1}, \ldots, \lambda_{n}$.

Solutions of DE are

$$
\mathbf{y}^{(1)}=\mathbf{x}^{(1)} e^{\lambda_{1} t}, \ldots, \mathbf{y}^{(n)}=\mathbf{x}^{(n)} e^{\lambda_{n} t}
$$

with Wronskian

$$
\begin{array}{r}
W\left(\mathbf{y}^{(1)}, \ldots, \mathbf{y}^{(n)}\right)=\left|\begin{array}{lll}
x_{1}^{(1)} e^{\lambda_{1} t} & \cdots & x_{1}^{(n)} e^{\lambda_{n} t} \\
x_{2}^{(1)} e^{\lambda_{1} t} & \cdots & x_{2}^{(n)} e^{\lambda_{n} t} \\
& \cdots & \cdot \\
x_{n}^{(1)} e^{\lambda_{1} t} & \cdots & x_{n}^{(n)} e^{\lambda_{n} t}
\end{array}\right| \\
=e^{\left(\lambda_{1} t+\ldots+\lambda_{n} t\right)}\left|\begin{array}{lll}
x_{1}^{(1)} & \cdots & x_{1}^{(n)} \\
x_{2}^{(1)} & \cdots & x_{2}^{(n)} \\
\cdot & \cdots & { }^{(n)} \\
x_{n}^{(1)} & \cdots & x_{n}^{(n)}
\end{array}\right| \\
+
\end{array}
$$

The exponential $\neq 0$, nor is the determinant, because the columns are the lin indept eigenvectors forming a basis. So, when the constant matrix A has a linearly indept set of eigenvectors, the corresponding solutions $\mathbf{y}^{(1)}, \ldots, \mathbf{y}^{(n)}$ are a basis of solutions for $\mathbf{y}^{\prime}=$ Ay, and a general solution is

$$
\mathbf{y}=c_{1} \mathbf{x}^{(1)} e^{\lambda_{1} t}+\ldots+c_{n} \mathbf{x}^{(n)} e^{\lambda_{n} t}
$$

Example 1: Node

$$
\mathbf{y}^{\prime}=\left[\begin{array}{cc}
-\frac{3}{2} & \frac{1}{2} \\
\frac{1}{2} & \frac{-3}{2}
\end{array}\right] \mathbf{y ;} \begin{aligned}
& y_{1}^{\prime}=-\frac{3}{2} y_{1}+\frac{1}{2} y_{2} \\
& y_{2}^{\prime}=\frac{1}{2} y_{1}-\frac{3}{2} y_{2}
\end{aligned}
$$

Characteristic equation

$$
|\mathbf{A}-\lambda \mathbf{I}|=\left|\begin{array}{cc}
-3 / 2-\lambda & 1 / 2 \\
1 / 2 & -3 / 2-\lambda
\end{array}\right|=\lambda^{2}+3 \lambda+2
$$

Eigenvalues $\lambda_{1}=-1, \lambda_{2}=-2$. Eigenvectors satisfy $(A-\lambda I) \mathrm{x}=0$,

$$
(-3 / 2-\lambda) x_{1}+x_{2} / 2=0 .
$$

For $\lambda_{1}=-1,-x_{1}+x_{2}=0 \Rightarrow \mathrm{x}^{(1)}=\left(\begin{array}{ll}1 & 1\end{array}\right)^{T}$;
For $\lambda_{2}=-2, x_{1}+x_{2}=0 \Rightarrow \mathbf{x}^{(2)}=\left(\begin{array}{ll}1 & -1\end{array}\right)^{T}$;

General solution

$$
\begin{aligned}
\mathbf{y}=\left[\begin{array}{l}
y_{1} \\
y_{2}
\end{array}\right] & =c_{1} \mathbf{y}^{(1)}+c_{2} \mathbf{y}^{(2)} \\
& =c_{1}\left[\begin{array}{l}
1 \\
1
\end{array}\right] e^{-t}+c_{2}\left[\begin{array}{c}
1 \\
-1
\end{array}\right] e^{-2 t}
\end{aligned}
$$

Each choice of arbitrary constants $c_{1}, c_{2}$ gives a path in the $y_{1}, y_{2}$-plane. For $c_{2}=0, c_{1}>0$ is a ray $y_{1}=y_{2}$ in the first quadrant; $c_{2}=$ $0, c_{1}<0$ is the ray $y_{1}=y_{2}$ in the third quadrant. For $c_{1}=0$ and $c_{2}<0$ or $c_{2}>0$, obtain the rays $y_{1}=-y_{2}$ in 4th and 2nd quadrants. If both $c_{1} \neq 0, c_{2} \neq 0$, there is a curve tangent to the $\mathbf{x}^{(1)}$ direction at 0 .

## Improper Node

There are only two directions at $\mathbf{0}$.

## Proper Node

There are solution curves in any direction at the origin 0. For example,

$$
\mathbf{y}^{\prime}=\left[\begin{array}{ll}
2 & 0 \\
0 & 2
\end{array}\right] \mathbf{y}
$$

has a proper node at 0 because the general solution is $\mathbf{y}=c_{1}\left(\begin{array}{ll}1 & 0\end{array}\right)^{T} e^{2 t}+c_{2}\left(\begin{array}{ll}0 & 1\end{array}\right)^{T} e^{2 t}$, or $c_{2} y_{1}=c_{1} y_{2}$.

## Example 2: Saddle Point

$$
\mathrm{y}^{\prime}=\mathrm{Ay}=\left[\begin{array}{ll}
7 & -8 \\
4 & -5
\end{array}\right] \mathrm{y}, \quad \mathrm{y}(0)=\left[\begin{array}{l}
3 \\
0
\end{array}\right]
$$

- Node has real eigenvalues of the same sign, and solution curves all travel in the same direction: either towards 0 or away from 0 .
- Saddle point has two real eigenvalues of opposite sign: so there is an attractive direction ( $\lambda_{2}<0$ ) and a repelling direction ( $\lambda_{1}>0$ ).

Characteristic eqn $\operatorname{det}(\mathbf{A}-\lambda \mathbf{I})=\left|\begin{array}{cc}7-\lambda & -8 \\ 4 & -5-\lambda\end{array}\right|=\lambda^{2}-2 \lambda-3=0$, $\lambda_{1}=3, \lambda_{2}=-1$. Eigenvectors given by $(7-\lambda) x_{1}-8 x_{2}=0$.

$$
\begin{aligned}
\lambda_{1}=3 & \Rightarrow 4 x_{1}=8 x_{2}, \quad \mathbf{x}^{(1)}=\left(\begin{array}{ll}
2 & 1
\end{array}\right)^{T} \\
\lambda_{2}=-1 & \Rightarrow 8 x_{1}=8 x_{2}, \mathbf{x}^{(2)}=\left(\begin{array}{ll}
1 & 1
\end{array}\right)^{T}
\end{aligned}
$$

General solution

$$
\begin{aligned}
\mathbf{y}=\left[\begin{array}{l}
y_{1} \\
y_{2}
\end{array}\right] & =c_{1} \mathbf{y}^{(1)}+c_{2} \mathbf{y}^{(2)} \\
& =c_{1}\left[\begin{array}{l}
2 \\
1
\end{array}\right] e^{3 t}+c_{2}\left[\begin{array}{l}
1 \\
1
\end{array}\right] e^{-t}
\end{aligned}
$$

Take $c_{2}=0$ to give two outward rays, then $c_{1}=0$ giving the inward rays. For other $c_{1}, c_{2}$, the path is first attracted (when $c_{1} e^{3 t}$ small) to 0 , then repelled (when $e^{3 t}$ term grows and $e^{-t} \rightarrow 0$ ).

Initial conditions $y_{1}(0)=3, y_{2}(0)=0$ give
$\mathbf{y}(0)=c_{1}\left[\begin{array}{l}2 \\ 1\end{array}\right]+c_{2}\left[\begin{array}{l}1 \\ 1\end{array}\right]=\left[\begin{array}{l}3 \\ 0\end{array}\right], \begin{aligned} & 2 c_{1}+c_{2}=3 \\ & c_{1}+c_{2}=0\end{aligned}$
and $c_{1}=3, c_{2}=-3$. Solution:

$$
\mathbf{y}=3\left[\begin{array}{l}
2 \\
1
\end{array}\right] e^{3 t}-3\left[\begin{array}{l}
1 \\
1
\end{array}\right] e^{-t}
$$

Another saddle at $\mathbf{0}$ given by

$$
\mathrm{y}^{\prime}=\left[\begin{array}{cc}
1 & 0 \\
0 & -2
\end{array}\right] \mathrm{y},
$$

with general solution

$$
\begin{gathered}
\mathbf{y}=c_{1}\left[\begin{array}{l}
1 \\
0
\end{array}\right] e^{t}+c_{2}\left[\begin{array}{l}
0 \\
1
\end{array}\right] e^{-2 t} \\
\text { or } y_{1}=c_{1} e^{t}, y_{2}=c_{2} e^{-2 t} \Rightarrow y_{1}^{2} y_{2}=\text { const. }
\end{gathered}
$$

Centre Eigenvalues pure imaginary:

$$
\begin{aligned}
\mathbf{y}^{\prime} & =\left[\begin{array}{cc}
0 & -6 \\
3 / 2 & 0
\end{array}\right] \mathbf{y} \\
\operatorname{det}(\mathbf{A}-\lambda \mathbf{I}) & =\left|\begin{array}{cc}
-\lambda & -6 \\
3 / 2 & -\lambda
\end{array}\right|=\lambda^{2}+9=0
\end{aligned}
$$

so, eigenvalues $\lambda= \pm 3$ i. Eigenvector constraint $-\lambda x_{1}-6 x_{2}=0$. For $\lambda=3 i,-3 i x_{1}-$ $6 x_{2}=0$ and $\mathrm{x}^{(1)}=\left(\begin{array}{ll}2 & -i\end{array}\right)^{T}$. Similarly, for $\lambda=-3 i, \mathbf{x}^{(2)}=\left(\begin{array}{ll}2 & i\end{array}\right)^{T}$. general solution

$$
\mathbf{y}=c_{1}\left[\begin{array}{c}
2 \\
-i
\end{array}\right] e^{3 i t}+c_{2}\left[\begin{array}{c}
2 \\
i
\end{array}\right] e^{-3 i t} .
$$

This solution is complex and we obtain a real solution as follows. Since $e^{i \theta}=\cos \theta+i \sin \theta$,

$$
\begin{aligned}
& {\left[\begin{array}{c}
2 \\
-i
\end{array}\right] e^{3 i t}=\left[\begin{array}{c}
2 \cos 3 t \\
\sin 3 t
\end{array}\right]+i\left[\begin{array}{c}
2 \sin 3 t \\
-\cos 3 t
\end{array}\right]} \\
& {\left[\begin{array}{c}
2 \\
i
\end{array}\right] e^{-3 i t}=\left[\begin{array}{c}
2 \cos 3 t \\
\sin 3 t
\end{array}\right]-i\left[\begin{array}{c}
2 \sin 3 t \\
-\cos 3 t
\end{array}\right]}
\end{aligned}
$$

The real and imaginary parts

$$
\mathbf{u}=\left[\begin{array}{c}
2 \cos 3 t \\
\sin 3 t
\end{array}\right], \quad \mathbf{v}=\left[\begin{array}{c}
2 \sin 3 t \\
-\cos 3 t
\end{array}\right]
$$

are thus a basis of solutions because

$$
W(\mathbf{u}, \mathbf{v})=\left|\begin{array}{cc}
2 \cos 3 t & 2 \sin 3 t \\
\sin 3 t & -\cos 3 t
\end{array}\right|=-2 \neq 0
$$

General solution

$$
\mathbf{y}(t)=A\left[\begin{array}{c}
2 \cos 3 t \\
\sin 3 t
\end{array}\right]+B\left[\begin{array}{c}
2 \sin 3 t \\
-\cos 3 t
\end{array}\right]
$$

Focus (Spiral Point) Complex eigenvalues (nonzero real part) give a spiral of solutions around $\mathbf{0}$, either $\rightarrow \mathbf{0}$ as $t \rightarrow \infty$ or being repelled from 0 as $t \rightarrow \infty$.

$$
\mathbf{y}^{\prime}=\left[\begin{array}{cc}
-1 & 1 \\
-4 & -1
\end{array}\right] \mathbf{y}
$$

Characteristic equation
$\operatorname{det}(\mathbf{A}-\lambda \mathbf{I})=\left|\begin{array}{cc}-1-\lambda & 1 \\ -4 & -1-\lambda\end{array}\right|=\lambda^{2}+2 \lambda+5=0$
gives eigenvalues $\lambda=-1 \pm 2 i$. Eigenvectors determined by $(-1-\lambda) x_{1}+x_{2}=0$. If $\lambda=$ $-1+2 i,-2 i x_{1}+x_{2}=0$ and $x^{(1)}=\left(\begin{array}{ll}1 & 2 i\end{array}\right)^{T}$. If $\lambda=-1-2 i, \quad 2 i x_{1}+x_{2}=0$ and $\mathbf{x}^{(2)}=$ $(1-2 i)^{T}$. General solution

$$
\mathbf{y}=c_{1}\left[\begin{array}{c}
1 \\
2 i
\end{array}\right] e^{(-1+2 i) t}+c_{2}\left[\begin{array}{c}
1 \\
-2 i
\end{array}\right] e^{(-1-2 i) t}
$$

A real solution is obtained as before:

$$
\begin{aligned}
{\left[\begin{array}{c}
1 \\
2 i
\end{array}\right] e^{(-1+2 i) t}=} & {\left[\begin{array}{c}
e^{-t} \cos 2 t \\
-2 e^{-t} \sin 2 t
\end{array}\right] } \\
& +i\left[\begin{array}{c}
e^{-t} \sin 2 t \\
2 e^{-t} \cos 2 t
\end{array}\right] \\
{\left[\begin{array}{c}
1 \\
-2 i
\end{array}\right] e^{(-1-2 i) t}=} & {\left[\begin{array}{c}
e^{-t} \cos 2 t \\
-2 e^{-t} \sin 2 t
\end{array}\right] } \\
& -i\left[\begin{array}{c}
e^{-t} \sin 2 t \\
2 e^{-t} \cos 2 t
\end{array}\right]
\end{aligned}
$$

Real and imaginary parts are real solutions, and are a basis because the Wronskian

$$
\left|\begin{array}{cc}
e^{-t} \cos 2 t & e^{-t} \sin 2 t \\
-2 e^{-t} \sin 2 t & 2 e^{-t} \cos 2 t
\end{array}\right|=2 e^{-2 t} \neq 0
$$

General solution

$$
\mathbf{y}=A\left[\begin{array}{c}
e^{-t} \cos 2 t \\
-2 e^{-t} \sin 2 t
\end{array}\right]+B\left[\begin{array}{c}
e^{-t} \sin 2 t \\
2 e^{-t} \cos 2 t
\end{array}\right]
$$

In components, $y_{1}=e^{-t}(A \cos 2 t+B \sin 2 t)$, and $y_{2}=2 e^{-t}(B \cos 2 t-A \sin 2 t)$.
Eliminate $t, y_{1}^{2}+y_{2}^{2} / 4=\left(A^{2}+B^{2}\right) e^{-2 t}$, a spiral.

## No Basis of Eigenvectors

If A does not have a basis of eigenvectors, with for example a double eigenvalue $\mu$ for which there is only one eigenvector x , we only have one solution $\mathbf{y}^{(1)}=\mathbf{x} e^{\mu t}$. To obtain a second lin indept soln, try

$$
\mathbf{y}^{(2)}=\mathbf{x} t e^{\mu t}+\mathbf{u} e^{\mu t} \quad \mathbf{u}=?
$$

in the DE $\mathbf{y}^{(2)^{\prime}}=\mathbf{A y}{ }^{(2)}$. That is,

$$
\begin{aligned}
\frac{d}{d t}\left(\mathbf{x} t e^{\mu t}+\mathbf{u} e^{\mu t}\right) & =\mathbf{x} e^{\mu t}+\mu \mathbf{x} t e^{\mu t}+\mu \mathbf{u} e^{\mu t} \\
& =\mathbf{A}\left(\mathbf{x} t e^{\mu t}+\mathbf{u} e^{\mu t}\right)
\end{aligned}
$$

Since $\mathbf{A x}=\mu \mathbf{x}$, dividing by $e^{\mu t}$,

$$
\mathbf{x}+\mu \mathbf{u}=\mathbf{A u} \Rightarrow(\mathbf{A}-\mu \mathbf{I}) \mathbf{u}=\mathbf{x}
$$

which can be solved for $\mathbf{u}$.

Example. $y^{\prime}=\left[\begin{array}{cc}3 & 1 \\ -1 & 1\end{array}\right] \mathbf{y}$.
Characteristic eqn $\lambda^{2}-4 \lambda+4=0$ with double root $\lambda=2$. Eigenvectors satisfy $(3-\lambda) x_{1}+x_{2}=0$ and so $\mathbf{x}^{(1)}=\left(\begin{array}{ll}1 & -1\end{array}\right)^{T}$. But

$$
(\mathbf{A}-2 \mathbf{I}) \mathbf{u}=\left[\begin{array}{cc}
1 & 1 \\
-1 & -1
\end{array}\right] \mathbf{u}=\left[\begin{array}{c}
1 \\
-1
\end{array}\right]
$$

and $\mathbf{u}=\left(\begin{array}{ll}0 & 1\end{array}\right)^{T}$ works, giving

$$
\begin{aligned}
\mathbf{y} & =c_{1} \mathbf{y}^{(1)}+c_{2} \mathbf{y}^{(2)} \\
& =c_{1}\left[\begin{array}{c}
1 \\
-1
\end{array}\right] e^{2 t}+c_{2}\left(\left[\begin{array}{c}
1 \\
-1
\end{array}\right] t+\left[\begin{array}{l}
0 \\
1
\end{array}\right]\right) e^{2 t}
\end{aligned}
$$

## Nonhomogeneous Systems

We will also solve these later with Laplace Transforms. Here are a few examples of solution by Undetermined Coefficients:

Example 1
$\mathbf{y}^{\prime}=\left[\begin{array}{cc}-1 & 4 \\ 1 & 2\end{array}\right] \mathbf{y}+\left[\begin{array}{c}2 t^{2}+6 t \\ 4 t^{2}+6 t+1\end{array}\right]+\left[\begin{array}{l}3 \\ 1\end{array}\right] e^{-t}$.
General solution of homog eqn

$$
\mathbf{y}_{h}=c_{1} e^{-2 t}\left[\begin{array}{c}
-4 \\
1
\end{array}\right]+c_{2} e^{3 t}\left[\begin{array}{l}
1 \\
1
\end{array}\right]
$$

Look for $\mathbf{y}_{p}=\mathbf{u}+\mathbf{v} t+\mathbf{w} t^{2}+\mathbf{z} e^{-t}$ and determine the vectors $\mathbf{u}, \mathbf{v}, \mathbf{w}, \mathbf{z}$. Substituting,

$$
\begin{aligned}
\mathbf{y}_{p}^{\prime}=\mathbf{v}+2 \mathbf{w} t= & {\left[\begin{array}{cc}
-1 & 4 \\
1 & 2
\end{array}\right]\left(\mathbf{u}+\mathbf{v} t+\mathbf{w} t^{2}\right) } \\
& +\left[\begin{array}{c}
2 t^{2}+6 t \\
4 t^{2}+6 t+1
\end{array}\right]
\end{aligned}
$$

Equating terms in $t^{2}$,

$$
\begin{array}{r}
0=-w_{1}+4 w_{2}+2,0=w_{1}+2 w_{2}+4 \\
\Rightarrow w_{1}=-2, w_{2}=-1
\end{array}
$$

Using the terms in $t$ :

$$
\begin{array}{r}
2 w_{1}=-v_{1}+4 v_{2}+6,2 w_{2}=v_{1}+2 v_{2}+6 \\
\Rightarrow v_{1}=-2, v_{2}=-3
\end{array}
$$

and from the constant terms

$$
\begin{array}{r}
v_{1}=-u_{1}+4 u_{2}, v_{2}=u_{1}+2 u_{2}+1 \\
\Rightarrow u_{1}=-2, u_{2}=-1
\end{array}
$$

So, the general solution is

$$
\begin{aligned}
\mathbf{y}= & \mathbf{y}_{h}+\mathbf{y}_{p} \\
= & c_{1} e^{-2 t}\left[\begin{array}{c}
-4 \\
1
\end{array}\right]+c_{2} e^{3 t}\left[\begin{array}{l}
1 \\
1
\end{array}\right] \\
& +\left[\begin{array}{c}
-2-2 t-2 t^{2} \\
-1-3 t-t^{2}
\end{array}\right]
\end{aligned}
$$

## Example 2: Modification Rule

$$
\mathbf{y}^{\prime}=\left[\begin{array}{cc}
-\frac{3}{2} & \frac{1}{2} \\
\frac{1}{2} & \frac{-3}{2}
\end{array}\right] \mathbf{y}+\left[\begin{array}{l}
3 \\
1
\end{array}\right] e^{-t}
$$

General solution of homog eqn is a node (see Example on node):

$$
\mathbf{y}_{h}=c_{1} e^{-t}\left[\begin{array}{l}
1 \\
1
\end{array}\right]+c_{2} e^{-2 t}\left[\begin{array}{c}
1 \\
-1
\end{array}\right]
$$

Since $\lambda=-1$ is an eigenvalue of $\mathbf{A}$, we must modify the function $\mathrm{y}_{p}$ to try as $\mathbf{y}_{p}=\mathbf{u} t e^{-t}+\mathbf{v} e^{-t}$.

$$
\begin{aligned}
\mathbf{y}_{p}^{\prime} & =\mathbf{u} e^{-t}-\mathbf{u} t e^{-t}-\mathbf{v} e^{-t} \\
& =\mathbf{A}\left(\mathbf{u} t e^{-t}+\mathbf{v} e^{-t}\right)+\left[\begin{array}{l}
3 \\
1
\end{array}\right] e^{-t}
\end{aligned}
$$

Cancelling $e^{-t}$ and equating the coefficients of $t$ gives $\mathbf{A u}=-\mathbf{u}$, so $\mathbf{u}$ is an eigenvector of A, and must be of the form $\mathbf{u}=\alpha\left(\begin{array}{ll}1 & 1\end{array}\right)^{T}$.

Equating the constant terms gives

$$
\begin{gathered}
A v+\left[\begin{array}{c}
3 \\
1
\end{array}\right]=-v+\alpha\left[\begin{array}{l}
1 \\
1
\end{array}\right] \\
-\frac{v_{1}}{2}+\frac{v_{2}}{2}=\alpha-3 \\
\frac{v_{1}}{2}-\frac{v_{2}}{2}=\alpha-1
\end{gathered}
$$

These eqns have a solution only if

$$
\alpha-3=-(\alpha-1)
$$

and $\alpha=2$, \& then $v_{1}-v_{2}=2$. Any solution of this will do, say $v_{1}=2, v_{2}=0$, so $\mathbf{v}=(20)^{T}$ and

$$
\begin{gathered}
\mathbf{y}_{p}=2 t e^{-t}\left[\begin{array}{l}
1 \\
1
\end{array}\right]+e^{-t}\left[\begin{array}{l}
2 \\
0
\end{array}\right] \\
\mathbf{y}=c_{1} e^{-t}\left[\begin{array}{l}
1 \\
1
\end{array}\right]+c_{2} e^{-2 t}\left[\begin{array}{c}
1 \\
-1
\end{array}\right] \\
+2 t e^{-t}\left[\begin{array}{l}
1 \\
1
\end{array}\right]+e^{-t}\left[\begin{array}{l}
2 \\
0
\end{array}\right]
\end{gathered}
$$

