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SYSTEMS OF DEs

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

Systems of DEs

Every nth order DE

$$y^{(n)} = F(t, y, y', \dots, y^{(n-1)})$$

is reduced to a system of \boldsymbol{n} 1st order DEs by

$$y_1 = y, \ y_2 = y', \ y_3 = y'', \ \dots, \ y_n = y^{(n-1)}.$$
 The system is

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$$y'_1 = y_2 y'_2 = y_3$$

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$$y'_{n-1} = y_n$$

$$y'_n = F(t, y_1, y_2, \dots, y_n).$$

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

$$y'_1 = 0.y_1 + y_2$$

$$y'_2 = -\frac{k}{m}y_1 - \frac{c}{m}y_2.$$

Let $\mathbf{y}^T = (y_1 \ y_2)$. In matrix form,

$$\mathbf{y}' = \begin{bmatrix} 0 & 1\\ -\frac{k}{m} & -\frac{c}{m} \end{bmatrix} \mathbf{y} = \mathbf{A}\mathbf{y}.$$

Characteristic equation is

$$det(\mathbf{A} - \lambda \mathbf{I}) = \begin{vmatrix} -\lambda & \mathbf{1} \\ -\frac{k}{m} & -\frac{c}{m} - \lambda \end{vmatrix}$$
$$= \lambda^2 + \frac{c}{m}\lambda + \frac{k}{m} = 0.$$

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

$$\mathbf{y}' = \lambda \mathbf{x} e^{\lambda t}, \text{ or } \mathbf{A} \mathbf{x} = \lambda \mathbf{x},$$

and λ is an eigenvalue of **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 $\mathbf{x}^{(1)} = (1 - 1)^T$ and $\mathbf{x}^{(2)} = (1 - 2)^T$.

Solution is thus

$$\mathbf{y} = c_1 \begin{bmatrix} 1\\ -1 \end{bmatrix} e^{-t} + c_2 \begin{bmatrix} 1\\ -2 \end{bmatrix} e^{-2t},$$

or, in components,

$$y_1 = c_1 e^{-t} + c_2 e^{-2t}$$

$$y_2 = -c_1 e^{-t} - 2c_2 e^{-2t} = y'_1$$

Homogeneous, Const Coefficients

$$\mathbf{y}' = \mathbf{A}\mathbf{y},$$

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

$$\mathbf{y} = \mathbf{x}e^{\lambda t} \Rightarrow \mathbf{y}' = \lambda \mathbf{x}e^{\lambda t} = \mathbf{A}\mathbf{y} = \mathbf{A}\mathbf{x}e^{\lambda t}.$$

This becomes an eigenvalue problem:

$$\mathbf{A}\mathbf{x} = \lambda \mathbf{x} \ .$$

Solutions are $\mathbf{x}e^{\lambda t}$, where λ is an eigenvalue of **A** and \mathbf{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

$$\mathbf{y}^{(1)} = \mathbf{x}^{(1)} e^{\lambda_1 t}, \dots, \mathbf{y}^{(n)} = \mathbf{x}^{(n)} e^{\lambda_n t}$$

with Wronskian

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$$W(\mathbf{y}^{(1)}, \dots, \mathbf{y}^{(n)}) = \begin{vmatrix} x_1^{(1)} e^{\lambda_1 t} & \cdots & x_1^{(n)} e^{\lambda_n t} \\ x_2^{(1)} e^{\lambda_1 t} & \cdots & x_2^{(n)} e^{\lambda_n t} \\ \vdots & \vdots & \ddots & \vdots \\ x_n^{(1)} e^{\lambda_1 t} & \cdots & x_n^{(n)} e^{\lambda_n t} \end{vmatrix}$$
$$= e^{(\lambda_1 t + \dots + \lambda_n t)} \begin{vmatrix} x_1^{(1)} & \cdots & x_n^{(n)} \\ x_2^{(1)} & \cdots & x_1^{(n)} \\ x_2^{(1)} & \cdots & x_2^{(n)} \\ \vdots & \cdots & \vdots \\ x_n^{(1)} & \cdots & x_n^{(n)} \end{vmatrix}$$

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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 $y^{(1)}, \ldots, y^{(n)}$ are a basis of solutions for y' = 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

$$\mathbf{y}' = \begin{bmatrix} -\frac{3}{2} & \frac{1}{2} \\ & & \\ \frac{1}{2} & \frac{-3}{2} \end{bmatrix} \mathbf{y}; \qquad \begin{aligned} y'_1 &= -\frac{3}{2}y_1 + \frac{1}{2}y_2 \\ & & \\ y'_2 &= \frac{1}{2}y_1 - \frac{3}{2}y_2 \end{aligned}$$

Characteristic equation

 $|\mathbf{A} - \lambda \mathbf{I}| = \begin{vmatrix} -3/2 - \lambda & 1/2 \\ 1/2 & -3/2 - \lambda \end{vmatrix} = \lambda^2 + 3\lambda + 2$ Eigenvalues $\lambda_1 = -1$, $\lambda_2 = -2$. Eigenvectors satisfy $(A - \lambda I)\mathbf{x} = \mathbf{0}$,

$$(-3/2 - \lambda)x_1 + x_2/2 = 0.$$

For
$$\lambda_1 = -1$$
, $-x_1 + x_2 = 0 \Rightarrow \mathbf{x}^{(1)} = (1 \ 1)^T$;

For $\lambda_2 = -2$, $x_1 + x_2 = 0 \Rightarrow \mathbf{x}^{(2)} = (1 \ -1)^T$;

General solution

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$$\mathbf{y} = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = c_1 \mathbf{y}^{(1)} + c_2 \mathbf{y}^{(2)}$$
$$= c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{-t} + c_2 \begin{bmatrix} 1 \\ -1 \end{bmatrix} e^{-2t}$$

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.

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Improper Node

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

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Proper Node

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

$$\mathbf{y}' = \left[\begin{array}{cc} 2 & 0 \\ 0 & 2 \end{array} \right] \mathbf{y}$$

has a proper node at 0 because the general solution is $\mathbf{y} = c_1(1 \ 0)^T e^{2t} + c_2(0 \ 1)^T e^{2t}$, or $c_2y_1 = c_1y_2$.

Example 2: Saddle Point

$$\mathbf{y}' = \mathbf{A}\mathbf{y} = \begin{bmatrix} 7 & -8 \\ 4 & -5 \end{bmatrix} \mathbf{y}, \quad \mathbf{y}(0) = \begin{bmatrix} 3 \\ 0 \end{bmatrix}$$

- 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 (λ₂ < 0) and a repelling direction (λ₁ > 0).

Characteristic eqn

$$det(\mathbf{A}-\lambda \mathbf{I}) = \begin{vmatrix} 7-\lambda & -8\\ 4 & -5-\lambda \end{vmatrix} = \lambda^2 - 2\lambda - 3 = 0,$$

$$\lambda_1 = 3, \ \lambda_2 = -1. \text{ Eigenvectors given by}$$

$$(7-\lambda)x_1 - 8x_2 = 0.$$

$$\lambda_1 = 3 \Rightarrow 4x_1 = 8x_2, \ \mathbf{x}^{(1)} = (2 \ 1)^T$$

 $\lambda_2 = -1 \Rightarrow 8x_1 = 8x_2, \ \mathbf{x}^{(2)} = (1 \ 1)^T$

General solution

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$$\mathbf{y} = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = c_1 \mathbf{y}^{(1)} + c_2 \mathbf{y}^{(2)}$$
$$= c_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{3t} + c_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{-t}$$

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_1e^{3t} small) to 0, then repelled (when e^{3t} term grows and $e^{-t} \rightarrow 0$).

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Initial conditions $y_1(0) = 3$, $y_2(0) = 0$ give

 $\mathbf{y}(0) = c_1 \begin{bmatrix} 2\\1 \end{bmatrix} + c_2 \begin{bmatrix} 1\\1 \end{bmatrix} = \begin{bmatrix} 3\\0 \end{bmatrix}, \begin{array}{c} 2c_1 + c_2 &= 3\\c_1 + c_2 &= 0 \end{array}$ and $c_1 = 3, c_2 = -3$. Solution:

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

Another saddle at 0 given by

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

with general solution

$$\mathbf{y} = c_1 \begin{bmatrix} 1\\0 \end{bmatrix} e^t + c_2 \begin{bmatrix} 0\\1 \end{bmatrix} e^{-2t}$$

or $y_1 = c_1 e^t$, $y_2 = c_2 e^{-2t} \Rightarrow y_1^2 y_2 = const.$

Centre Eigenvalues pure imaginary:

$$\mathbf{y}' = \begin{bmatrix} 0 & -6 \\ 3/2 & 0 \end{bmatrix} \mathbf{y}.$$

$$\det(\mathbf{A} - \lambda \mathbf{I}) = \begin{vmatrix} -\lambda & -6 \\ 3/2 & -\lambda \end{vmatrix} = \lambda^2 + 9 = 0,$$

so, eigenvalues $\lambda = \pm 3i$. Eigenvector constraint $-\lambda x_1 - 6x_2 = 0$. For $\lambda = 3i$, $-3ix_1 - 6x_2 = 0$ and $\mathbf{x}^{(1)} = (2 - i)^T$. Similarly, for $\lambda = -3i$, $\mathbf{x}^{(2)} = (2 i)^T$. general solution

$$\mathbf{y} = c_1 \begin{bmatrix} 2\\-i \end{bmatrix} e^{3it} + c_2 \begin{bmatrix} 2\\i \end{bmatrix} e^{-3it}$$

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

$$\begin{bmatrix} 2\\-i \end{bmatrix} e^{3it} = \begin{bmatrix} 2\cos 3t\\\sin 3t \end{bmatrix} + i \begin{bmatrix} 2\sin 3t\\-\cos 3t \end{bmatrix},$$
$$\begin{bmatrix} 2\\i \end{bmatrix} e^{-3it} = \begin{bmatrix} 2\cos 3t\\\sin 3t \end{bmatrix} - i \begin{bmatrix} 2\sin 3t\\-\cos 3t \end{bmatrix}.$$

The real and imaginary parts

$$\mathbf{u} = \begin{bmatrix} 2\cos 3t\\ \sin 3t \end{bmatrix}, \quad \mathbf{v} = \begin{bmatrix} 2\sin 3t\\ -\cos 3t \end{bmatrix}$$

are thus a basis of solutions because

$$W(\mathbf{u}, \mathbf{v}) = \begin{vmatrix} 2\cos 3t & 2\sin 3t \\ \sin 3t & -\cos 3t \end{vmatrix} = -2 \neq 0.$$

General solution

$$\mathbf{y}(t) = A \begin{bmatrix} 2\cos 3t \\ \sin 3t \end{bmatrix} + B \begin{bmatrix} 2\sin 3t \\ -\cos 3t \end{bmatrix}$$

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

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

Characteristic equation

$$\det(\mathbf{A} - \lambda \mathbf{I}) = \begin{vmatrix} -1 - \lambda & 1 \\ -4 & -1 - \lambda \end{vmatrix} = \lambda^2 + 2\lambda + 5 = 0$$

gives eigenvalues $\lambda = -1 \pm 2i$. Eigenvectors determined by $(-1 - \lambda)x_1 + x_2 = 0$. If $\lambda = -1 + 2i$, $-2ix_1 + x_2 = 0$ and $\mathbf{x}^{(1)} = (1 \ 2i)^T$. If $\lambda = -1 - 2i$, $2ix_1 + x_2 = 0$ and $\mathbf{x}^{(2)} = (1 \ -2i)^T$. General solution

$$\mathbf{y} = c_1 \begin{bmatrix} 1\\2i \end{bmatrix} e^{(-1+2i)t} + c_2 \begin{bmatrix} 1\\-2i \end{bmatrix} e^{(-1-2i)t}$$

A real solution is obtained as before:

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

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

$$\begin{vmatrix} e^{-t}\cos 2t & e^{-t}\sin 2t \\ -2e^{-t}\sin 2t & 2e^{-t}\cos 2t \end{vmatrix} = 2e^{-2t} \neq 0.$$

General solution

$$\mathbf{y} = A \begin{bmatrix} e^{-t} \cos 2t \\ -2e^{-t} \sin 2t \end{bmatrix} + B \begin{bmatrix} e^{-t} \sin 2t \\ 2e^{-t} \cos 2t \end{bmatrix}$$

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In components, $y_1 = e^{-t}(A \cos 2t + B \sin 2t)$, and $y_2 = 2e^{-t}(B \cos 2t - A \sin 2t)$. Eliminate t, $y_1^2 + y_2^2/4 = (A^2 + B^2)e^{-2t}$, a spiral.

No Basis of Eigenvectors

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

 $\mathbf{y}^{(2)} = \mathbf{x}te^{\mu t} + \mathbf{u}e^{\mu t}$ $\mathbf{u} = ?$ in the DE $\mathbf{y}^{(2)}' = \mathbf{A}\mathbf{y}^{(2)}$. That is,

$$\frac{d}{dt}(\mathbf{x}te^{\mu t} + \mathbf{u}e^{\mu t}) = \mathbf{x}e^{\mu t} + \mu\mathbf{x}te^{\mu t} + \mu\mathbf{u}e^{\mu t}$$
$$= \mathbf{A}(\mathbf{x}te^{\mu t} + \mathbf{u}e^{\mu t}).$$

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

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

which can be solved for \mathbf{u} .

Example. $\mathbf{y}' = \begin{bmatrix} 3 & 1 \\ -1 & 1 \end{bmatrix} \mathbf{y}$. Characteristic eqn $\lambda^2 - 4\lambda + 4 = 0$ with double root $\lambda = 2$. Eigenvectors satisfy $(3 - \lambda)x_1 + x_2 = 0$ and so $\mathbf{x}^{(1)} = (1 - 1)^T$. But

$$(\mathbf{A} - 2\mathbf{I})\mathbf{u} = \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} \mathbf{u} = \begin{bmatrix} 1 \\ -1 \end{bmatrix},$$

and $\mathbf{u} = (0 \ 1)^T$ works, giving

$$\mathbf{y} = c_1 \mathbf{y}^{(1)} + c_2 \mathbf{y}^{(2)}$$

= $c_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} e^{2t} + c_2 \left(\begin{bmatrix} 1 \\ -1 \end{bmatrix} t + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right) e^{2t}.$

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Nonhomogeneous Systems

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

Example 1

$$\mathbf{y}' = \begin{bmatrix} -1 & 4\\ 1 & 2 \end{bmatrix} \mathbf{y} + \begin{bmatrix} 2t^2 + 6t\\ 4t^2 + 6t + 1 \end{bmatrix} + \begin{bmatrix} 3\\ 1 \end{bmatrix} e^{-t}.$$

General solution of homog eqn

$$\mathbf{y}_h = c_1 e^{-2t} \begin{bmatrix} -4\\1 \end{bmatrix} + c_2 e^{3t} \begin{bmatrix} 1\\1 \end{bmatrix}$$

Look for $y_p = u + vt + wt^2 + ze^{-t}$ and determine the vectors u, v, w, z. Substituting,

$$\mathbf{y}_{p}' = \mathbf{v} + 2\mathbf{w}t = \begin{bmatrix} -1 & 4\\ 1 & 2 \end{bmatrix} (\mathbf{u} + \mathbf{v}t + \mathbf{w}t^{2}) \\ + \begin{bmatrix} 2t^{2} + 6t\\ 4t^{2} + 6t + 1 \end{bmatrix}.$$

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Equating terms in t^2 ,

$$0 = -w_1 + 4w_2 + 2, \ 0 = w_1 + 2w_2 + 4$$
$$\Rightarrow w_1 = -2, \ w_2 = -1.$$

Using the terms in t:

$$2w_1 = -v_1 + 4v_2 + 6$$
, $2w_2 = v_1 + 2v_2 + 6$
 $\Rightarrow v_1 = -2, v_2 = -3$,

and from the constant terms

$$v_1 = -u_1 + 4u_2, v_2 = u_1 + 2u_2 + 1$$

 $\Rightarrow u_1 = -2, u_2 = -1.$

So, the general solution is

$$y = y_h + y_p$$

= $c_1 e^{-2t} \begin{bmatrix} -4 \\ 1 \end{bmatrix} + c_2 e^{3t} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$
+ $\begin{bmatrix} -2 - 2t - 2t^2 \\ -1 - 3t - t^2 \end{bmatrix}$

Example 2: Modification Rule

$$\mathbf{y}' = \begin{bmatrix} -\frac{3}{2} & \frac{1}{2} \\ & & \\ \frac{1}{2} & \frac{-3}{2} \end{bmatrix} \mathbf{y} + \begin{bmatrix} 3 \\ 1 \end{bmatrix} e^{-t}$$

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

$$\mathbf{y}_h = c_1 e^{-t} \begin{bmatrix} \mathbf{1} \\ \mathbf{1} \end{bmatrix} + c_2 e^{-2t} \begin{bmatrix} \mathbf{1} \\ -\mathbf{1} \end{bmatrix}$$

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

$$\mathbf{y}_p' = \mathbf{u}e^{-t} - \mathbf{u}te^{-t} - \mathbf{v}e^{-t}$$

$$= \mathbf{A}(\mathbf{u}te^{-t} + \mathbf{v}e^{-t}) + \begin{bmatrix} \mathbf{3} \\ \mathbf{1} \end{bmatrix} e^{-t}$$

Cancelling e^{-t} and equating the coefficients of t gives Au = -u, so u is an eigenvector of A, and must be of the form $u = \alpha (1 \ 1)^T$. Equating the constant terms gives

$$\mathbf{A}\mathbf{v} + \begin{bmatrix} \mathbf{3} \\ \mathbf{1} \end{bmatrix} = -\mathbf{v} + \alpha \begin{bmatrix} \mathbf{1} \\ \mathbf{1} \end{bmatrix} ,$$

$$-\frac{v_1}{2} + \frac{v_2}{2} = \alpha - 3$$
$$\frac{v_1}{2} - \frac{v_2}{2} = \alpha - 1$$

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 $\mathbf{v} = (2 \ 0)^T$ and

$$y_{p} = 2te^{-t} \begin{bmatrix} 1\\1 \end{bmatrix} + e^{-t} \begin{bmatrix} 2\\0 \end{bmatrix}$$
$$y = c_{1}e^{-t} \begin{bmatrix} 1\\1 \end{bmatrix} + c_{2}e^{-2t} \begin{bmatrix} 1\\-1 \end{bmatrix}$$
$$+2te^{-t} \begin{bmatrix} 1\\1 \end{bmatrix} + e^{-t} \begin{bmatrix} 2\\0 \end{bmatrix}$$

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