

# MATH 218 Differential Equations, Solutions to Assignment 11

1: (a) Solve the system  $\begin{pmatrix} x' \\ y' \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$  and draw the phase diagram.

Solution: Let  $A = \begin{pmatrix} 1 & 2 \\ 1 & 0 \end{pmatrix}$ . Then  $|A - rI| = \begin{vmatrix} 1-r & 2 \\ 1 & -r \end{vmatrix} = r^2 - r - 2 = (r+1)(r-2)$ .

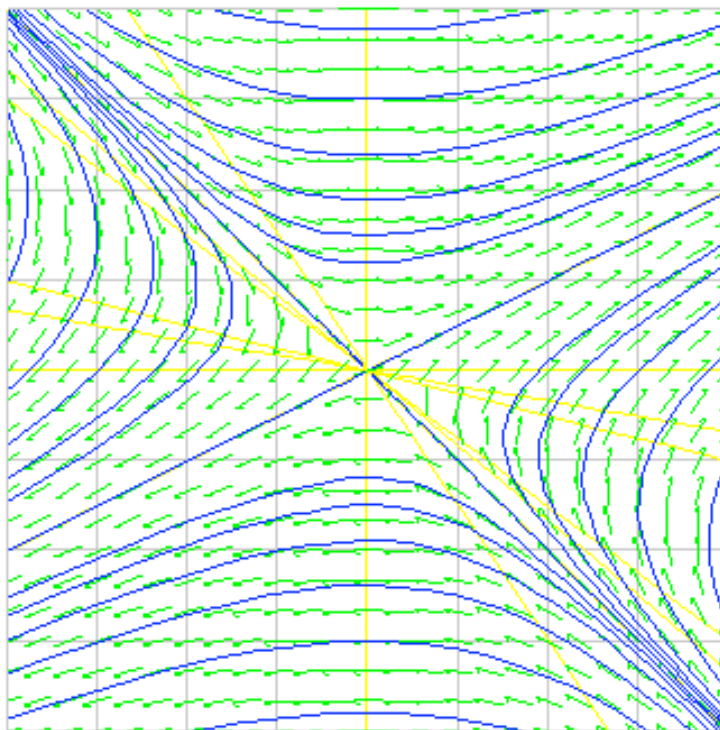
When  $r = -1$  we have  $A - rI = \begin{pmatrix} 2 & 2 \\ 1 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix}$  and so an eigenvector is  $\mathbf{u} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$ .

When  $r = 2$  we have  $A - rI = \begin{pmatrix} -1 & 2 \\ 1 & -2 \end{pmatrix} \sim \begin{pmatrix} 1 & -2 \\ 0 & 0 \end{pmatrix}$  so an eigenvector is  $\mathbf{v} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ .

The solution to the system is

$$\begin{pmatrix} x \\ y \end{pmatrix} = ae^{-t} \begin{pmatrix} 1 \\ -1 \end{pmatrix} + be^{2t} \begin{pmatrix} 2 \\ 1 \end{pmatrix}.$$

To sketch the phase portrait, note that the isoclines are given by  $m = \frac{y'}{x'} = \frac{x}{x+2y}$ , that is  $mx + 2my = x$ , or equivalently  $y = \frac{1-m}{2m}x$ . This is the line through  $(0,0)$  with slope  $\frac{1-m}{2m}$ . Some isoclines are shown in yellow, the slope field is shown in green, and some solution curves are shown in blue.



(b) Solve the system  $\begin{pmatrix} x' \\ y' \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ -2 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$  and draw the phase diagram.

Solution: Let  $A = \begin{pmatrix} 1 & 2 \\ -2 & 1 \end{pmatrix}$ . Then  $|A - rI| = \begin{vmatrix} 1-r & 2 \\ -2 & 1-r \end{vmatrix} = r^2 - 2r + 5 = (r-1)^2 + 4$ .

The eigenvalues are  $r = 1 \pm 2i$ .

When  $r = 1 + 2i$  we have  $A - rI = \begin{pmatrix} -2i & 2 \\ -2 & -2i \end{pmatrix} \sim \begin{pmatrix} -i & 1 \\ 0 & 0 \end{pmatrix}$  so an eigenvector is  $\mathbf{u} = \begin{pmatrix} 1 \\ i \end{pmatrix}$ .

A complex solution is

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

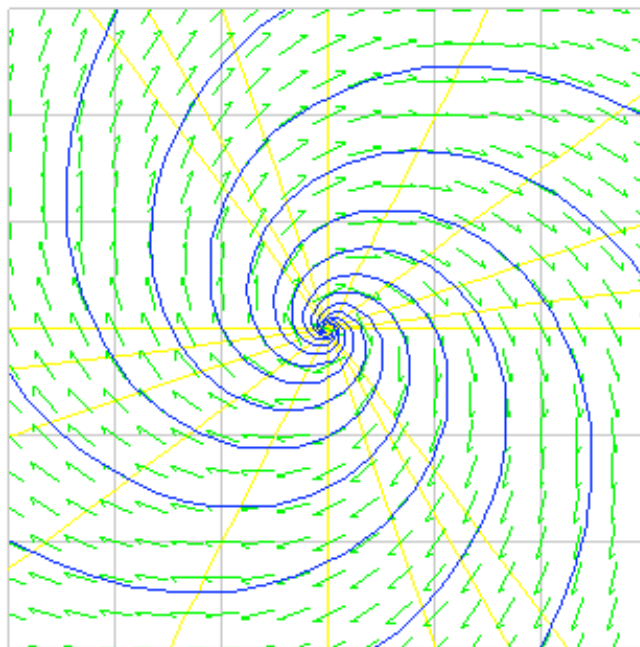
Two independent real solutions are obtained from the real and imaginary parts of the above complex solution.

The general solution is

$$\begin{pmatrix} x \\ y \end{pmatrix} = ae^t \begin{pmatrix} \cos 2t \\ -\sin 2t \end{pmatrix} + be^t \begin{pmatrix} \sin 2t \\ \cos 2t \end{pmatrix}.$$

The isoclines are given by  $m = \frac{y'}{x'} = \frac{-2x+y}{x+2y}$ , that is  $mx + 2my = -2x + y$ , or equivalently  $y = \frac{2+m}{1-2m}x$ .

This is the line through  $(0,0)$  of slope  $\frac{2+m}{1-2m}$ . Some isoclines are shown in yellow, the slope field is shown in green, and some solution curves are shown in blue.



2: (a) Find the solution to the system  $\begin{pmatrix} x' \\ y' \end{pmatrix} = \begin{pmatrix} 1 & -2 \\ 2 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$  with  $\begin{pmatrix} x(0) \\ y(0) \end{pmatrix} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ .

Solution: Let  $A = \begin{pmatrix} 1 & -2 \\ 2 & -3 \end{pmatrix}$ . Then  $|A - rI| = \left| \begin{pmatrix} 1-r & -2 \\ 2 & -3-r \end{pmatrix} \right| = r^2 + 2r + 1 = (r+1)^2$ .

When  $r = -1$  we have  $A - rI = \begin{pmatrix} 2 & -2 \\ 2 & -2 \end{pmatrix} \sim \begin{pmatrix} 1 & -1 \\ 0 & 0 \end{pmatrix}$  so an eigenvector is  $\mathbf{u} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ .

Note also that when  $\mathbf{v} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$  we have  $(A - rI)\mathbf{v} = \begin{pmatrix} 2 & -2 \\ 2 & -2 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 \\ 2 \end{pmatrix} = 2\mathbf{u}$ .

Thus the general solution to the system is

$$\begin{pmatrix} x \\ y \end{pmatrix} = ae^{-t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + be^{-t} \begin{pmatrix} 1 \\ 0 \end{pmatrix} + tbe^{-t} \begin{pmatrix} 2 \\ 2 \end{pmatrix}.$$

To get  $x(0) = 2$  we need  $2 = a + b$  and to get  $y(0) = 1$  we need  $1 = a$ , so we must take  $a = 1$  and  $b = 1$ , and we obtain the solution

$$\begin{pmatrix} x \\ y \end{pmatrix} = e^{-t} \begin{pmatrix} 2 \\ 1 \end{pmatrix} + te^{-t} \begin{pmatrix} 2 \\ 2 \end{pmatrix}$$

(b) Find the solution to the system  $\begin{pmatrix} x' \\ y' \end{pmatrix} = \begin{pmatrix} 1 & -2 \\ 4 & 5 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$  with  $\begin{pmatrix} x(0) \\ y(0) \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ .

Solution: Let  $A = \begin{pmatrix} 1 & -2 \\ 4 & 5 \end{pmatrix}$ . Then  $|A - rI| = \left| \begin{pmatrix} 1-r & -2 \\ 4 & 5-r \end{pmatrix} \right| = r^2 - 6r + 13 = (r-3)^2 + 4$ ,

The eigenvalues are  $r = 3 \pm 2i$ .

When  $r = 3 + 2i$  we have  $A - rI = \begin{pmatrix} -2-2i & -2 \\ 4 & 2-2i \end{pmatrix} \sim \begin{pmatrix} 2 & 1-i \\ 0 & 0 \end{pmatrix}$  so an eigenvector is  $\mathbf{u} = \begin{pmatrix} 1-i \\ -2 \end{pmatrix}$ .

A complex solution is

$$\begin{pmatrix} z \\ w \end{pmatrix} = e^{(3+2i)t} \begin{pmatrix} 1-i \\ -2 \end{pmatrix} = e^{3t}(\cos 2t + i \sin 2t) \begin{pmatrix} 1-i \\ -2 \end{pmatrix} = e^{3t} \begin{pmatrix} (\cos 2t + \sin 2t) + i(\sin 2t - \cos 2t) \\ -2 \cos 2t - 2i \sin 2t \end{pmatrix}.$$

Two independent real solutions are given by the real and imaginary parts of this complex solution, so the general solution to the system is

$$\begin{pmatrix} x \\ y \end{pmatrix} = ae^{3t} \begin{pmatrix} \sin 2t + \cos 2t \\ -2 \cos 2t \end{pmatrix} + be^{3t} \begin{pmatrix} \sin 2t - \cos 2t \\ -2 \sin 2t \end{pmatrix}.$$

To get  $x(0) = 1$  we need  $1 = a - b$  and to get  $y(0) = 2$  we need  $2 = -2a$ , so we must have  $a = -1$  and  $b = -2$ , and so the solution is

$$\begin{pmatrix} x \\ y \end{pmatrix} = -e^{3t} \begin{pmatrix} \sin 2t + \cos 2t \\ -2 \cos 2t \end{pmatrix} - 2e^{3t} \begin{pmatrix} \sin 2t - \cos 2t \\ -2 \sin 2t \end{pmatrix} = e^{3t} \begin{pmatrix} \cos 2t - 3 \sin 2t \\ 4 \sin 2t + 2 \cos 2t \end{pmatrix}.$$

**3:** (a) Solve the system  $\begin{pmatrix} x' \\ y' \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ -1 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} 6t+1 \\ e^t \end{pmatrix}$ .

Solution: First we solve the associated homogeneous system. Let  $A = \begin{pmatrix} 1 & 2 \\ -1 & 4 \end{pmatrix}$ .

Then  $|A - rI| = \begin{vmatrix} 1-r & 2 \\ -1 & 4-r \end{vmatrix} = r^2 - 5r + 6 = (r-2)(r-3)$  so the eigenvalues are  $r = 2, 3$ .

When  $r = 2$  we have  $A - rI = \begin{pmatrix} -1 & 2 \\ -1 & 2 \end{pmatrix} \sim \begin{pmatrix} 1 & -2 \\ 0 & 0 \end{pmatrix}$  so an eigenvector is  $\mathbf{u} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ .

When  $r = 3$  we have  $A - rI = \begin{pmatrix} -2 & 2 \\ -1 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 & -1 \\ 0 & 0 \end{pmatrix}$  so an eigenvector is  $\mathbf{v} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ .

Thus the general solution to the homogeneous system is

$$\begin{pmatrix} x \\ y \end{pmatrix} = ae^{2t} \begin{pmatrix} 2 \\ 1 \end{pmatrix} + be^{3t} \begin{pmatrix} 1 \\ 1 \end{pmatrix}.$$

We shall find a particular solution to the given non-homogeneous system using variation of parameters.

We try  $\begin{pmatrix} x_p \\ y_p \end{pmatrix} = X \begin{pmatrix} p \\ q \end{pmatrix}$  where  $X = \begin{pmatrix} 2e^{2t} & e^{3t} \\ e^{2t} & e^{3t} \end{pmatrix}$ . Putting this in the non-homogeneous system gives

$$\begin{aligned} \begin{pmatrix} p' \\ q' \end{pmatrix} &= \begin{pmatrix} 2e^{2t} & e^{3t} \\ e^{2t} & e^{3t} \end{pmatrix}^{-1} \begin{pmatrix} 6t+1 \\ e^t \end{pmatrix} = e^{-5t} \begin{pmatrix} e^{3t} & -e^{3t} \\ -e^{2t} & 2e^{2t} \end{pmatrix} \begin{pmatrix} 6t+1 \\ e^t \end{pmatrix} \\ &= e^{-5t} \begin{pmatrix} (6t+1)e^{3t} - e^{4t} \\ -(6t+1)e^{2t} + 2e^{3t} \end{pmatrix} = \begin{pmatrix} (6t+1)e^{-2t} - e^{-t} \\ -(6t+1)e^{-3t} + 2e^{-2t} \end{pmatrix}. \end{aligned}$$

We integrate (using integration by parts) to obtain

$$\begin{aligned} p &= \int (6t+1)e^{-2t} - e^{-t} dt = -\frac{1}{2}(6t+1)e^{-2t} - \frac{3}{2}e^{-2t} + e^{-t} = -(3t+2)e^{-2t} + e^{-t}, \text{ and} \\ q &= \int -(6t+1)e^{-3t} + 2e^{-2t} dt = \frac{1}{3}(6t+1)e^{-3t} + \frac{2}{3}e^{-3t} - e^{-t} = (2t+1)e^{-3t} - e^{-t}. \end{aligned}$$

Thus we obtain the particular solution

$$\begin{pmatrix} x_p \\ y_p \end{pmatrix} = \begin{pmatrix} 2e^{2t} & e^{3t} \\ e^{2t} & e^{3t} \end{pmatrix} \begin{pmatrix} -(3t+2)e^{-2t} + e^{-t} \\ (2t+1)e^{-3t} - e^{-t} \end{pmatrix} = \begin{pmatrix} -2(3t+2) + 2e^t + (2t+1) - e^t \\ -(3t+2) + e^t + (2t+1) - e^t \end{pmatrix} = \begin{pmatrix} -4t-3+e^t \\ -t-1 \end{pmatrix}.$$

The general solution to the given system is

$$\begin{pmatrix} x \\ y \end{pmatrix} = ae^{2t} \begin{pmatrix} 2 \\ 1 \end{pmatrix} + be^{3t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \begin{pmatrix} -4t-3+e^t \\ -t-1 \end{pmatrix}.$$

(b) Solve the system  $\begin{pmatrix} x' \\ y' \end{pmatrix} = \begin{pmatrix} 3 & -4 \\ 5 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} 1 \\ 5e^{3t} - 4 \end{pmatrix}$ .

Solution: First we solve the associated homogeneous system. Let  $A = \begin{pmatrix} 3 & -4 \\ 5 & -1 \end{pmatrix}$ .

Then  $|A - rI| = \begin{vmatrix} 3-r & -4 \\ 5 & -1-r \end{vmatrix} = r^2 - 2r + 17 = (r-1)^2 + 16$ , so the eigenvalues are  $r = 1 \pm 4i$ . When  $r = 1 + 4i$  we have  $A - rI = \begin{pmatrix} 2-4i & -4 \\ 5 & -2-4i \end{pmatrix} \sim \begin{pmatrix} 1-2i & -2 \\ 0 & 0 \end{pmatrix}$  so an eigenvector is  $\mathbf{u} = \begin{pmatrix} 2 \\ 1-2i \end{pmatrix}$ .

A complex solution is

$$\begin{pmatrix} z \\ w \end{pmatrix} = e^{(1+4i)t} \begin{pmatrix} 2 \\ 1-2i \end{pmatrix} = e^t (\cos 4t + i \sin 4t) \begin{pmatrix} 2 \\ 1-2i \end{pmatrix} = e^t \begin{pmatrix} 2 \cos 4t + i \sin 4t \\ (2 \sin 4t + \cos 4t) + i(\sin 4t - 2 \cos 4t) \end{pmatrix}$$

so the general solution to the associated homogeneous system is

$$\begin{pmatrix} x \\ y \end{pmatrix} = ae^t \begin{pmatrix} 2 \cos 4t \\ 2 \sin 4t + \cos 4t \end{pmatrix} + be^t \begin{pmatrix} 2 \sin 4t \\ \sin 4t - 2 \cos 4t \end{pmatrix}.$$

We shall find a particular solution to the non-homogeneous system using the method of undetermined coefficients. We try  $\begin{pmatrix} x_p \\ y_p \end{pmatrix} = \begin{pmatrix} c \\ d \end{pmatrix} + e^{3t} \begin{pmatrix} p \\ q \end{pmatrix}$ . Put this into the system of DEs. The left side is

$$LS = \begin{pmatrix} x_p' \\ y_p' \end{pmatrix} = \begin{pmatrix} 3pe^{3t} \\ 3qe^{3t} \end{pmatrix}$$

and the right side is

$$\begin{aligned} RS &= \begin{pmatrix} 3 & -4 \\ 5 & -1 \end{pmatrix} \begin{pmatrix} x_p \\ y_p \end{pmatrix} + \begin{pmatrix} 1 \\ 5e^{3t} - 4 \end{pmatrix} = \begin{pmatrix} 3 & -4 \\ 5 & -1 \end{pmatrix} \begin{pmatrix} c + pe^{3t} \\ d + qe^{3t} \end{pmatrix} + \begin{pmatrix} 1 \\ 5e^{3t} - 4 \end{pmatrix} \\ &= \begin{pmatrix} 3c + 3pe^{3t} - 4d - 4qe^{3t} + 1 \\ 5c + 5pe^{3t} - d - qe^{3t} + 5e^{3t} - 4 \end{pmatrix}. \end{aligned}$$

In order to have  $LS = RS$  we need  $3pe^{3t} = 3c + 3pe^{3t} - 4d - 4qe^{3t} + 1 = 0$ , that is  $(3c - 4d + 1) + (-4q)e^{3t} = 0$ , and  $3qe^{3t} = 5c + 5pe^{3t} - d - qe^{3t} + 5e^{3t} - 4$ , that is  $(5c - d - 4) + (5p - 4q + 5)e^{3t} = 0$ . Since 1 and  $e^{3t}$  are linearly independent, the coefficients must all vanish, so we have  $3c - 4d + 1 = 0$ ,  $5c - d - 4 = 0$ ,  $-4q = 0$  and  $5p - 4q + 5 = 0$ . The first two of these equations give  $c = 1$  and  $d = 1$  and the second two give  $p = -1$  and  $q = 0$ . Thus we obtain the particular solution

$$\begin{pmatrix} x_p \\ y_p \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} + e^{3t} \begin{pmatrix} -1 \\ 0 \end{pmatrix}.$$

The general solution to the given system is

$$\begin{pmatrix} x \\ y \end{pmatrix} = ae^t \begin{pmatrix} 2 \cos 4t \\ 2 \sin 4t + \cos 4t \end{pmatrix} + be^t \begin{pmatrix} 2 \sin 4t \\ \sin 4t - 2 \cos 4t \end{pmatrix} + \begin{pmatrix} 1 \\ 1 \end{pmatrix} + e^{3t} \begin{pmatrix} -1 \\ 0 \end{pmatrix}.$$

4: Find the solution to the system  $\begin{pmatrix} x' \\ y' \\ z' \end{pmatrix} = \begin{pmatrix} 2 & -2 & 1 \\ 1 & -1 & 1 \\ 2 & -4 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix}$  with  $\begin{pmatrix} x(0) \\ y(0) \\ z(0) \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}$ .

Solution: Let  $A = \begin{pmatrix} 2 & -2 & 1 \\ 1 & -1 & 1 \\ 2 & -4 & 3 \end{pmatrix}$ . Then

$$\begin{aligned} |A - rI| &= \begin{vmatrix} 2-r & -2 & 1 \\ 1 & -1-r & 1 \\ 2 & -4 & 3-r \end{vmatrix} \\ &= -(r-2)(r-3)(r+1) - 4 - 4 - 4(r-2) - 2(r-3) + 2(r+1) \\ &= -(r-2)(r-3)(r+1) - 4r + 8 = -(r-2)((r-3)(r+1) + 4) \\ &= -(r-2)(r^2 - 2r + 1) = -(r-2)(r-1)^2. \end{aligned}$$

When  $r = 2$  we have

$$A - rI = \begin{pmatrix} 0 & -2 & 1 \\ 1 & -3 & 1 \\ 2 & -4 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 & -3 & 1 \\ 0 & -2 & 1 \\ 0 & 2 & -1 \end{pmatrix} \sim \begin{pmatrix} 1 & -3 & 1 \\ 0 & 1 & -\frac{1}{2} \\ 0 & 2 & -1 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & -\frac{1}{2} \\ 0 & 1 & -\frac{1}{2} \\ 0 & 0 & 0 \end{pmatrix}$$

so an eigenvector is  $\mathbf{u} = \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix}$ . When  $r = 1$  we have

$$A - rI = \begin{pmatrix} 1 & -2 & 1 \\ 1 & -2 & 1 \\ 2 & -4 & 2 \end{pmatrix} \sim \begin{pmatrix} 1 & -2 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

so we have the two independent eigenvectors  $\mathbf{v} = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$  and  $\mathbf{w} = \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}$ . Thus the general solution to the system is

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = ae^{2t} \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix} + be^t \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} + ce^t \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}.$$

To get  $x(0) = 1$  we need  $a + b + 2c = 1$ , to get  $y(0) = 2$  we need  $a + 0b + c = 2$ , and to get  $z(0) = 1$  we need  $2a - b + 0c = 1$ . We solve these three equations:

$$\left( \begin{array}{ccc|c} 1 & 1 & 2 & 1 \\ 1 & 0 & 1 & 2 \\ 2 & -1 & 0 & 1 \end{array} \right) \sim \left( \begin{array}{ccc|c} 1 & 1 & 2 & 1 \\ 0 & 1 & 1 & -1 \\ 0 & 3 & 4 & 1 \end{array} \right) \sim \left( \begin{array}{ccc|c} 1 & 0 & 1 & 2 \\ 0 & 1 & 1 & -1 \\ 0 & 0 & 1 & 4 \end{array} \right) \sim \left( \begin{array}{ccc|c} 1 & 0 & 0 & -2 \\ 0 & 1 & 0 & -5 \\ 0 & 0 & 1 & 4 \end{array} \right).$$

Thus  $a = -2$ ,  $b = -5$  and  $c = 4$ , so the solution is

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = -2e^{2t} \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix} - 5e^t \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} + 4e^t \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix} = -2e^{2t} \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix} + e^t \begin{pmatrix} 3 \\ 4 \\ 5 \end{pmatrix}.$$

**5:** Solve the system  $\begin{pmatrix} x' \\ y' \\ z' \end{pmatrix} = \begin{pmatrix} 1 & 1 & -2 \\ -2 & -2 & 2 \\ 3 & 2 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} + e^{-2t} \begin{pmatrix} -1 \\ 2 \\ 2 \end{pmatrix}.$

Solution: Let  $A = \begin{pmatrix} 1 & 1 & -2 \\ -2 & -2 & 2 \\ 3 & 2 & -3 \end{pmatrix}$ . Then

$$\begin{aligned} |A - rI| &= \begin{vmatrix} 1-r & 1 & -2 \\ -2 & -2-r & 2 \\ 3 & 2 & -3-r \end{vmatrix} \\ &= -(r-1)(r+2)(r+3) + 6 + 8 + 4(r-1) - 2(r+3) - 6(r+2) \\ &= -(r-1)(r+2)(r+3) - 4r - 8 = -(r+2)((r-1)(r+3) + 4) \\ &= -(r+2)(r^2 + 2r + 1) = -(r+2)(r+1)^2. \end{aligned}$$

When  $r = -2$  we have

$$A - rI = \begin{pmatrix} 3 & 1 & -2 \\ -2 & 0 & 2 \\ 3 & 2 & -1 \end{pmatrix} \sim \begin{pmatrix} 1 & 1 & 0 \\ -2 & 0 & 2 \\ 3 & 2 & -1 \end{pmatrix} \sim \begin{pmatrix} 1 & 1 & 0 \\ 0 & 2 & 2 \\ 0 & 1 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

so an eigenvector is  $\mathbf{u} = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$ . When  $r = -1$  we have

$$A - rI = \begin{pmatrix} 2 & 1 & -2 \\ -2 & -1 & 2 \\ 3 & 2 & -2 \end{pmatrix} \sim \begin{pmatrix} 1 & 1 & 0 \\ -2 & -1 & 2 \\ 3 & 2 & -2 \end{pmatrix} \sim \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 2 \\ 0 & 1 & 2 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & -2 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix}$$

so one eigenvector is  $\mathbf{v} = \begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix}$ . We look for a vector  $\mathbf{w}$  such that  $(A - rI)\mathbf{w} = \mathbf{v}$ :

$$\left( \begin{array}{ccc|c} 2 & 1 & -2 & 2 \\ -2 & -1 & 2 & -2 \\ 3 & 2 & -2 & 1 \end{array} \right) \sim \left( \begin{array}{ccc|c} 1 & 1 & 0 & -1 \\ -2 & -1 & 2 & -2 \\ 3 & 2 & -2 & 1 \end{array} \right) \sim \left( \begin{array}{ccc|c} 1 & 1 & 0 & -1 \\ 0 & 1 & 2 & -4 \\ 0 & 1 & 2 & -4 \end{array} \right) \sim \left( \begin{array}{ccc|c} 1 & 0 & -2 & 3 \\ 0 & 1 & 2 & -4 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

and we obtain  $\mathbf{w} = \begin{pmatrix} 3 \\ -4 \\ 0 \end{pmatrix}$ . Thus the general solution to the associated homogeneous system is

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = ae^{-2t} \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} + be^{-t} \begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix} + ce^{-t} \begin{pmatrix} 3 \\ -4 \\ 0 \end{pmatrix} + cte^{-t} \begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix}.$$

To find a particular solution to the given non-homogeneous system, we use the method of undetermined coefficients. We try  $\mathbf{x} = e^{-2t}\mathbf{p} + te^{-2t}\mathbf{q}$ , where  $\mathbf{x} = (x_p, y_p, z_p)^T$  and  $\mathbf{p}$  and  $\mathbf{q}$  are vectors in  $\mathbf{R}^3$ . We put  $\mathbf{x}$  into the non-homogeneous system of DEs. The left side is

$$LS = \mathbf{x}' = -2e^{-2t}\mathbf{p} + e^{-2t}\mathbf{q} - 2te^{-2t}\mathbf{q} = e^{-2t}(-2\mathbf{p} + \mathbf{q}) + te^{-2t}(-2\mathbf{q})$$

and, writing  $\mathbf{b} = (-1, 2, 2)^T$ , the right side is

$$RS = A\mathbf{x} + e^{-2t}\mathbf{b} = A(e^{-2t}\mathbf{p} + te^{-2t}\mathbf{q}) + e^{-2t}\mathbf{b} = e^{-2t}(A\mathbf{p} + \mathbf{b}) + te^{-2t}A\mathbf{q}.$$

To get  $LS = RS$  we need  $-2\mathbf{p} + \mathbf{q} = A\mathbf{p} + \mathbf{b}$  and  $-2\mathbf{q} = A\mathbf{q}$ . Note that  $-2\mathbf{q} = A\mathbf{q} \iff (A + 2I)\mathbf{q} = 0$  so  $\mathbf{q}$  must be an eigenvector of  $r = -2$ , and so we must have  $\mathbf{q} = k\mathbf{u}$  for some  $k \in \mathbf{R}$ . Also, note that  $-2\mathbf{p} + \mathbf{q} = A\mathbf{p} + \mathbf{b} \iff (A + 2I)\mathbf{p} = \mathbf{q} - \mathbf{b}$ , so we solve this to find  $\mathbf{p}$ :

$$\begin{aligned} \left( \begin{array}{ccc|c} 3 & 1 & -2 & k+1 \\ -2 & 0 & 2 & -k-2 \\ 3 & 2 & -1 & k-2 \end{array} \right) &\sim \left( \begin{array}{ccc|c} 1 & 1 & 0 & -1 \\ -2 & 0 & 2 & -k-2 \\ 3 & 2 & -1 & k-2 \end{array} \right) \sim \left( \begin{array}{ccc|c} 1 & 1 & 0 & -1 \\ 0 & 2 & 2 & -k-4 \\ 0 & 1 & 1 & -k-1 \end{array} \right) \\ &\sim \left( \begin{array}{ccc|c} 1 & 1 & 0 & -1 \\ 0 & 1 & 1 & -k-1 \\ 0 & 2 & 2 & -k-4 \end{array} \right) \sim \left( \begin{array}{ccc|c} 1 & 0 & -1 & k \\ 0 & 1 & 1 & -k-1 \\ 0 & 0 & 0 & k-2 \end{array} \right) \end{aligned}$$

To get a solution, we must take  $k = 2$  and we have  $\mathbf{q} = k\mathbf{u} = \begin{pmatrix} 2 \\ -2 \\ 2 \end{pmatrix}$ , and  $\mathbf{p} = \begin{pmatrix} k \\ -k-1 \\ k-2 \end{pmatrix} = \begin{pmatrix} 2 \\ -3 \\ 0 \end{pmatrix}$ .

Thus we obtain the particular solution

$$\begin{pmatrix} x_p \\ y_p \\ z_p \end{pmatrix} = e^{-2t} \begin{pmatrix} 2 \\ -3 \\ 0 \end{pmatrix} + te^{-2t} \begin{pmatrix} 2 \\ -2 \\ 2 \end{pmatrix}.$$

The general solution to the given (non-homogeneous) system is

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = ae^{-2t} \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} + be^{-t} \begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix} + ce^{-t} \begin{pmatrix} 3 \\ -4 \\ 0 \end{pmatrix} + cte^{-t} \begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix} + e^{-2t} \begin{pmatrix} 2 \\ -3 \\ 0 \end{pmatrix} + te^{-2t} \begin{pmatrix} 2 \\ -2 \\ 2 \end{pmatrix}.$$