

1. 
$$\frac{d^2 x_1}{dt^2} = x_1 + 3x_2 + t^2 + 1$$

$$\frac{d^2 x_2}{dt^2} = 4x_1 + 2x_2 + t$$

- (a) Find the matrix  $A$  of the system  $\tilde{x}'' = A\tilde{x} + \tilde{b}$ . (5 cores)
- (b) Find all eigenvalues and corresponding eigenvectors, and write the transition matrix  $P$  of  $A$ . (5 cores)
- (c) write the general solution of the system  $\tilde{x}'' = A\tilde{x}$ . (Hint: Let  $\tilde{x} = P\tilde{y}$ ) (10 cores)
- (d) write the general solution of the system  $\tilde{x}'' = A\tilde{x} + \tilde{b}$ . (20 cores)

2. Consider the initial value problem

$$\begin{aligned} x_1' &= 2x_1 \\ x_2' &= 6x_2 - 4x_3 & x_1(0) = 1, \quad x_2(0) = -1, \quad x_3(0) = 2 \\ x_3' &= 4x_2 - 2x_3 \end{aligned}$$

- (a) write the matrix  $A$  of the system  $X' = AX$ . (2 scores)
- (b) find the eigenvalues of the matrix  $A$ . (3 scores)
- (c) find linearly independent **eigenvectors** associated with the eigenvalues. (3 scores)
- (d) find three linearly independent solutions for the system  $X' = AX$ . (6 scores)  
(you must show that they are linearly independent, 3 scores)
- (e) form a fundamental matrix  $\Omega$  for the system  $X' = AX$ . (3 scores)
- (f) write the general solution of the system  $X' = AX$ . (2 scores)
- (g) the initial value problem has a unique solution, why? (2 scores)
- (h) find the unique solution satisfying the initial conditions. (6 scores)

3. 
$$\begin{aligned} x_1' &= 2x_1 - 5x_2 + 2ie^t \\ x_2' &= x_1 - 2x_2 \end{aligned}$$

- (a) write the matrices  $A$  and  $G$  of the system  $X' = AX + G$  (2 scores)
- (b) find the eigenvalues of the matrix  $A$ . (2 scores)
- (c) find linearly independent eigenvectors associated with the eigenvalues. (2 scores)
- (d) solve the general solution of the system by diagonalization. (12 scores)
- (e) solve the general solution of the system by variation of parameters. (12 scores)