

C3-II Laskarit vko 49

① $y' = Ay$, $A = \begin{pmatrix} 0 & -2 \\ 2 & 0 \end{pmatrix}$

$$\det(A - I\lambda) = \lambda^2 + 4 = 0 \quad \lambda = \pm 2i$$

$$\lambda = 2i: \begin{pmatrix} -2i & -2 \\ 2 & -2i \end{pmatrix} x = 0 \Rightarrow x = \begin{pmatrix} 1 \\ -i \end{pmatrix}$$

$$\lambda = -2i: \begin{pmatrix} 2i & -2 \\ 2 & 2i \end{pmatrix} x = 0 \Rightarrow x = \begin{pmatrix} 1 \\ i \end{pmatrix}$$

Kreyszig menetelmő:

$$y(t) = C_1 \begin{pmatrix} 1 \\ -i \end{pmatrix} e^{2it} + C_2 \begin{pmatrix} 1 \\ i \end{pmatrix} e^{-2it}$$

$$= C_1 \begin{pmatrix} 1 \\ -i \end{pmatrix} (\cos 2t + i \sin 2t) + C_2 \begin{pmatrix} 1 \\ i \end{pmatrix} (\cos 2t - i \sin 2t)$$

$$= C_1 \begin{pmatrix} \cos 2t + i \sin 2t \\ -i \cos 2t + \sin 2t \end{pmatrix} + C_2 \begin{pmatrix} \cos 2t - i \sin 2t \\ i \cos 2t + \sin 2t \end{pmatrix}$$

$$= (C_1 + C_2) \begin{pmatrix} \cos 2t \\ \sin 2t \end{pmatrix} + i(C_1 - C_2) \begin{pmatrix} \sin 2t \\ -\cos 2t \end{pmatrix}$$

merk $d_1 = C_1 + C_2$, $d_2 = i(C_1 - C_2)$

$$= d_1 \begin{pmatrix} \cos 2t \\ \sin 2t \end{pmatrix} + d_2 \begin{pmatrix} \sin 2t \\ -\cos 2t \end{pmatrix}$$

Matrissiekspontti:

$$X = \begin{pmatrix} 1 & 1 \\ -i & i \end{pmatrix} \Rightarrow X^{-1} = \frac{1}{2} \begin{pmatrix} 1 & i \\ 1 & -i \end{pmatrix}$$

$$e^{At} = X e^{Dt} X^{-1}$$

$$\begin{aligned}
e^{At} &= \frac{1}{2} \begin{pmatrix} 1 & 1 \\ -i & i \end{pmatrix} \begin{pmatrix} e^{2it} & 0 \\ 0 & e^{-2it} \end{pmatrix} \begin{pmatrix} 1 & -i \\ 1 & i \end{pmatrix} \\
&= \frac{1}{2} \begin{pmatrix} 1 & 1 \\ -i & i \end{pmatrix} \begin{pmatrix} e^{2it} & ie^{2it} \\ e^{-2it} & -ie^{-2it} \end{pmatrix} \\
&= \frac{1}{2} \begin{pmatrix} e^{2it} + e^{-2it} & ie^{2it} - ie^{-2it} \\ -ie^{2it} + ie^{-2it} & e^{2it} + e^{-2it} \end{pmatrix} \\
&= \begin{pmatrix} \cos 2t & -\sin 2t \\ \sin 2t & \cos 2t \end{pmatrix}
\end{aligned}$$

yleinen ratkaisu

$$y(t) = e^{At} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = c_1 \begin{pmatrix} \cos 2t \\ \sin 2t \end{pmatrix} + c_2 \begin{pmatrix} -\sin 2t \\ \cos 2t \end{pmatrix}$$

2.

Origo on systeemissä $x' = Ax$ nielu, jos A :n om-arvojen reaaliosat ovat negatiiviset.

$$a) A = \begin{pmatrix} 2 & -k \\ k & 2 \end{pmatrix}$$

$$\begin{aligned}
\det(A - I\lambda) &= (2 - \lambda)(2 - \lambda) + k^2 = 0 \\
\lambda^2 - (2 + 2)\lambda + 2 + k^2 &= 0
\end{aligned}$$

$$\lambda = \frac{2+2 \pm \sqrt{(2+2)^2 - 4(2+k^2)}}{2 \cdot 1}$$

$$\begin{aligned}
\operatorname{Re} \lambda < 0 &\Rightarrow 2+2 < 0 \quad \text{ja} \quad (2+2)^2 > (2+2)^2 - 4(2+k^2) \\
&\quad \underline{2 < -2} \quad \quad \quad -4(2+k^2) < 0
\end{aligned}$$

$$\begin{aligned}
b) \det(A - I\lambda) &= \begin{vmatrix} -\lambda & -1 & 0 \\ 1 & -\lambda & 0 \\ -1 & 0 & k-\lambda \end{vmatrix} \\
&\quad \quad \quad \underline{k^2 > -2a} \\
&\quad \quad \quad \underline{|k| > \sqrt{-2a}}
\end{aligned}$$

$$= \lambda^2(k - \lambda) + k - \lambda = 0$$

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

$$\Rightarrow \lambda_1 = k, \lambda_2 = i, \lambda_3 = -i \Rightarrow \text{origo ei koskaan nielu}$$

5. 

$T_1 = \frac{400\text{e}}{100\text{kg}}, T_2 = \frac{400\text{e}}{40\text{kg}}$

$$y_2(t) \quad " \quad T2$$

$$dy_2 = \frac{64}{400} y_1 dt - \frac{64}{400} y_2 dt$$

$$y' = \frac{1}{25} \underbrace{\begin{pmatrix} -4 & 1 \\ 4 & -4 \end{pmatrix}}_{=: \tilde{A}} y$$

$$\frac{1}{\eta} \tilde{A} = \lambda \times$$

$$\tilde{A} = 25 \lambda \times \underbrace{\quad}_{=\tilde{\lambda}}$$

$$-4 - \hat{x} = \pm 2$$

$$\hat{\lambda} = -4 \pm 2 \Rightarrow \hat{\lambda}_1 = -2, \hat{\lambda}_2 = -6$$

$$\tilde{\lambda} = -2: \begin{pmatrix} -2 & 1 \\ 4 & -2 \end{pmatrix} x = 0 \Rightarrow x = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

$$\tilde{\lambda} = -6: \begin{pmatrix} 2 & 1 \\ 4 & 2 \end{pmatrix} x = 0 \quad \Rightarrow \quad x = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$$

$$X = \begin{pmatrix} 1 & 1 \\ 2 & -2 \end{pmatrix} \Rightarrow X^{-1} = \frac{1}{4} \begin{pmatrix} 2 & 1 \\ 2 & -1 \end{pmatrix}$$

$$y(t) = e^{At} = X e^{0t} X^{-1} y(0)$$

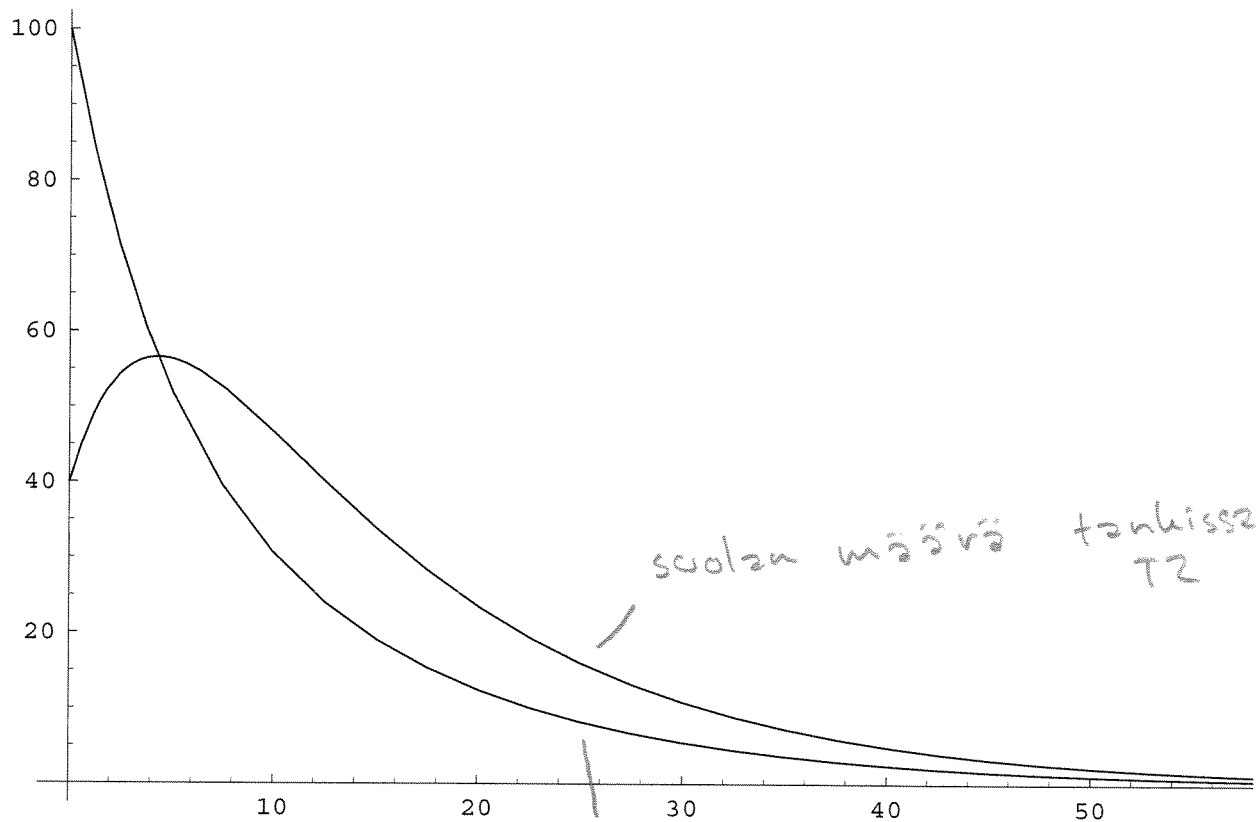
$$= \frac{1}{4} \begin{pmatrix} 1 & 1 \\ 2 & -2 \end{pmatrix} \begin{pmatrix} e^{-\frac{2}{25}t} & 0 \\ 0 & e^{-\frac{6}{25}t} \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} 100 \\ 40 \end{pmatrix}$$

$$= \begin{pmatrix} 60e^{-\frac{2}{25}t} + 40e^{-\frac{6}{25}t} \\ 120e^{-\frac{2}{25}t} - 80e^{-\frac{6}{25}t} \end{pmatrix}$$

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In[43]:= A = (1/25) {{-4, 1}, {4, -4}}
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Out[43]= {{-4/25, 1/25}, {4/25, -4/25}}
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In[53]:= Plot[Evaluate[MatrixExp[A t].{100, 40}], {t, 0, 60}]
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Out[53]= - Graphics -
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$$L1) \quad y' = \begin{pmatrix} 0 & -2 \\ 8 & 0 \end{pmatrix} y$$

$$\det(A - I\lambda) = \lambda^2 + 16 = 0 \Rightarrow \lambda_1 = 4i, \lambda_2 = -4i$$

$$\lambda = 4i: \begin{pmatrix} -4i & -2 \\ 8 & -4i \end{pmatrix} x = 0 \Rightarrow x = \begin{pmatrix} 1 \\ -2i \end{pmatrix}$$

$$\lambda = -4i: \begin{pmatrix} 4i & -2 \\ 8 & -4i \end{pmatrix} x = 0 \Rightarrow x = \begin{pmatrix} 1 \\ 2i \end{pmatrix}$$

$$X = \begin{pmatrix} 1 & 1 \\ -2i & 2i \end{pmatrix} \Rightarrow X^{-1} = \frac{1}{4} \begin{pmatrix} 2 & i \\ 2 & -i \end{pmatrix}$$

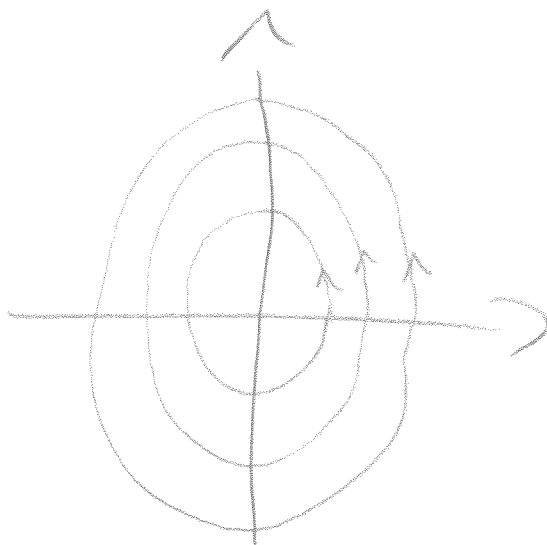
$$e^{At} = X e^{Dt} X^{-1} = \frac{1}{4} \begin{pmatrix} 1 & 1 \\ -2i & 2i \end{pmatrix} \begin{pmatrix} e^{4it} & 0 \\ 0 & e^{-4it} \end{pmatrix} \begin{pmatrix} 2 & i \\ 2 & -i \end{pmatrix}$$

$$= \frac{1}{4} \begin{pmatrix} 1 & 1 \\ -2i & 2i \end{pmatrix} \begin{pmatrix} 2e^{4it} & ie^{4it} \\ 2e^{-4it} & -ie^{-4it} \end{pmatrix}$$

$$= \frac{1}{4} \begin{pmatrix} 2e^{4it} + 2e^{-4it} & ie^{4it} - ie^{-4it} \\ -2ie^{4it} + 4ie^{-4it} & 2e^{4it} + 2e^{-4it} \end{pmatrix}$$

$$= \begin{pmatrix} \cos 4t & -\frac{1}{2} \sin 4t \\ 2 \sin 4t & \cos 4t \end{pmatrix}$$

$$y(t) = e^{At} \cdot \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = c_1 \begin{pmatrix} \cos 4t \\ 2 \sin 4t \end{pmatrix} + c_2 \begin{pmatrix} -\frac{1}{2} \sin 4t \\ \cos 4t \end{pmatrix}$$



stabil
keskus

L2) a)

$$p(\lambda) = \det(A - I\lambda) = a_n \lambda^n + a_{n-1} \lambda^{n-1} + \dots + a_1 \lambda + a_0$$

$$p(0) = \det(A) = a_0$$

b) Karakteristisen polynomin nollakohdat ovat ominaisarvoja, ja polynomi voidaan jakaa ensimmäisen asteen tekijöihin, joten

$$p(\lambda) = c(\lambda - \lambda_1)(\lambda - \lambda_2) \dots (\lambda - \lambda_n)$$

toisalta

$$p(\lambda) = \det(A - I\lambda) = \begin{vmatrix} a_{11}-\lambda & \dots & a_{1n} \\ \vdots & a_{22}-\lambda & \vdots \\ a_{n1} & \dots & a_{nn}-\lambda \end{vmatrix}$$

$$= (a_{11}-\lambda)(a_{22}-\lambda) \dots (a_{nn}-\lambda) + \dots$$

Determinantti koostuu summasta n -tekijän tuloista, jossa tulon tekijöistä mitkään kaksi eivät ole matriisin samalta riviltä tai sarakkeelta.

Tästä seuraa että $(a_{11}-\lambda)(a_{22}-\lambda) \dots (a_{nn}-\lambda)$ on summan ainoa termi jossa on tekijöinä yli $n-2$ kpl λ :ja, joten termi määrää sekä λ^n että λ^{n-1} kertoimen.

$$(a_{11}-\lambda)(a_{22}-\lambda) \dots (a_{nn}-\lambda)$$

$$= (-\lambda)^n + (a_{11} + a_{22} + \dots + a_{nn})(-\lambda)^{n-1} + \dots$$

$$= (-1)^n \lambda^n + (a_{11} + a_{22} + \dots + a_{nn})(-1)^{n-1} \lambda^{n-1} + \dots$$

Verrataan $p(\lambda)$:n tekijämuotoon

$$\begin{aligned} p(\lambda) &= c(\lambda - \lambda_1)(\lambda - \lambda_2) \cdots (\lambda - \lambda_n) \\ &= c\lambda^n + c(-\lambda_1 - \lambda_2 - \cdots - \lambda_n)\lambda^{n-1} + \dots \end{aligned}$$

Vertaamalla λ^n kerrointa:

$$\Rightarrow (-1)^n = c$$

vert. λ^{n-1} kerrointa:

$$\begin{aligned} \Rightarrow (a_{11} + a_{22} + \dots + a_{nn})(-1)^{n-1} &= c(-\lambda_1 - \lambda_2 - \dots - \lambda_n) \\ (a_{11} + a_{22} + \dots + a_{nn})(-1)^{n-1} &= (-1)^{n+1}(\lambda_1 + \lambda_2 + \dots + \lambda_n) \end{aligned}$$

$$\Rightarrow \text{Tr } A = a_{11} + a_{22} + \dots + a_{nn} = \lambda_1 + \lambda_2 + \dots + \lambda_n$$

L3)

$y' = Ay$ keskus origossa

$$\Rightarrow \text{Re}(\lambda_i) = 0$$

$$\tilde{A} = A + kI, \quad k \in \mathbb{R}$$

$$\det(A - I\lambda) = p(\lambda)$$

$$\begin{aligned} \det(\tilde{A} - I\lambda) &= \det(A + kI - I\lambda) \\ &= \det(A - I(\lambda - k)) \\ &= p(\lambda - k) \end{aligned}$$

$\Rightarrow$
jos A :lla ominaisarvo λ
niin $\tilde{A}$:lla ominaisarvo $\tilde{\lambda} = \lambda + k$

$k < 0$: $\text{Re}(\tilde{\lambda}_i) = \text{Re}(\lambda_i + k) < 0 \Rightarrow$ origo nielu

$k > 0$: $\text{Re}(\tilde{\lambda}_i) = \text{Re}(\lambda_i + k) > 0 \Rightarrow$ origo lähde
systemille $y' = \tilde{A}y$

$$L4) \quad y' = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} y + \begin{pmatrix} t \\ -3t \end{pmatrix}$$

ratkızistzen ensin homog. yhtaşlo

$$y_h' = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} y_h$$

$$\det(A - I\lambda) = \lambda^2 - 1 = 0 \quad \lambda = \pm 1$$

$$\lambda = 1: \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} x = 0 \Rightarrow x = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\lambda = -1: \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} x = 0 \Rightarrow x = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$X = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \Rightarrow X^{-1} = \frac{1}{2} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$$

$$y_h = X e^{Dt} X^{-1} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$$

$$= \frac{1}{2} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} e^t & 0 \\ 0 & e^{-t} \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$$

$$= \frac{1}{2} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} e^t & e^t \\ e^{-t} & -e^{-t} \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$$

$$= \frac{1}{2} \begin{pmatrix} e^t + e^{-t} & e^t - e^{-t} \\ e^t - e^{-t} & e^t + e^{-t} \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$$

$$= c_1 \begin{pmatrix} \cosh t \\ \sinh t \end{pmatrix} + c_2 \begin{pmatrix} \sinh t \\ \cosh t \end{pmatrix}$$

epşhomog. eritgizatk.

yrite $y_p = \begin{pmatrix} at+b \\ ct+d \end{pmatrix}$

$$\begin{pmatrix} a \\ c \end{pmatrix} = \begin{pmatrix} ct+d \\ at+b \end{pmatrix} + \begin{pmatrix} t \\ -3t \end{pmatrix}$$

$$\Rightarrow \begin{cases} a=d \\ c+1=0 \\ c=b \\ a-3=0 \end{cases} \Rightarrow \begin{cases} a=3 \\ b=-1 \\ c=-1 \\ d=3 \end{cases}$$

$$\Rightarrow y(t) = c_1 \begin{pmatrix} \cosh t \\ \sinh t \end{pmatrix} + c_2 \begin{pmatrix} \sinh t \\ \cosh t \end{pmatrix} + \begin{pmatrix} 3t-1 \\ -t+3 \end{pmatrix}$$

$$L5) \quad y' = \begin{pmatrix} 3 & -4 \\ 1 & -2 \end{pmatrix} y + \begin{pmatrix} 20 \cos t \\ 0 \end{pmatrix}, \quad y(0) = \begin{pmatrix} 0 \\ 8 \end{pmatrix}$$

homog. yhtälön ratkaisu:

$$y_h' = \begin{pmatrix} 3 & -4 \\ 1 & -2 \end{pmatrix} y_h$$

$$\det(A - I\lambda) = (3 - \lambda)(-2 - \lambda) + 4 = 0$$

$$\lambda^2 - \lambda - 2 = 0 \quad \lambda_1 = -1, \quad \lambda_2 = 2$$

$$\lambda = -1: \begin{pmatrix} 4 & -4 \\ 1 & -1 \end{pmatrix} x = 0 \Rightarrow x = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\lambda = 2: \begin{pmatrix} 1 & -4 \\ 1 & -4 \end{pmatrix} x = 0 \Rightarrow x = \begin{pmatrix} 4 \\ 1 \end{pmatrix}$$

$$\Rightarrow y_h(t) = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 4 \\ 1 \end{pmatrix} e^{2t}$$

epihomog. erityisratk:

$$\text{yrite: } y_p = \begin{pmatrix} a \cos t + b \sin t \\ c \cos t + d \sin t \end{pmatrix}$$

sijoitetaan

$$\begin{pmatrix} -a \sin t + b \cos t \\ -c \sin t + d \cos t \end{pmatrix} =$$

$$\begin{pmatrix} 3(a \cos t + b \sin t) - 4(c \cos t + d \sin t) \\ a \cos t + b \sin t - 2(c \cos t + d \sin t) \end{pmatrix} = \begin{pmatrix} 20 \cos t \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{cases} -a = 3b - 4d \\ b = 3a - 4c + 20 \\ -c = b - 2d \\ d = a - 2c \end{cases} \Rightarrow \begin{pmatrix} 1 & 3 & 0 & -4 \\ 3 & -1 & -4 & 0 \\ 0 & 1 & 1 & -2 \\ 1 & 0 & -2 & -1 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} = \begin{pmatrix} 0 \\ -20 \\ 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{cases} a = -14 \\ b = 2 \\ c = -6 \\ d = -2 \end{cases}$$

$$y = y_h + y_p$$

$$y = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 4 \\ 1 \end{pmatrix} e^{2t} + \begin{pmatrix} -14 \cos t + 2 \sin t \\ -6 \cos t - 2 \sin t \end{pmatrix}$$

alluehto

$$y(0) = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 \begin{pmatrix} 4 \\ 1 \end{pmatrix} + \begin{pmatrix} -14 \\ -6 \end{pmatrix} = \begin{pmatrix} 0 \\ 8 \end{pmatrix}$$

$$\Rightarrow \begin{cases} c_1 + 4c_2 - 14 = 0 \\ c_1 + c_2 - 6 = 8 \end{cases} \Rightarrow \begin{cases} c_1 + 4c_2 = 14 \\ c_1 + c_2 = 14 \end{cases}$$

$$3c_2 = 0 \quad \Rightarrow \quad c_1 = 14$$

$$\Rightarrow y(t) = 14 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t} + \begin{pmatrix} -14 \cos t + 2 \sin t \\ -6 \cos t - 2 \sin t \end{pmatrix}$$

$$L6) \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}' = \begin{pmatrix} -y_1 + y_2 + y_2^2 \\ -y_1 - y_2 \end{pmatrix} =: \begin{pmatrix} f(y_1, y_2) \\ g(y_1, y_2) \end{pmatrix}$$

$$\text{Kriitilised} \begin{cases} -y_1 + y_2 + y_2^2 = 0 \\ \text{Pisteet} \quad -y_1 - y_2 = 0 \end{cases}$$

$$\Rightarrow -y_1 = y_2 \Rightarrow 2y_2 + y_2^2 = 0$$

$$y_2(2 + y_2) = 0$$

$$y_2 = 0 \quad +2i \quad y_2 = -2$$

$$(y_1, y_2) = (0, 0) \quad +2i \quad (y_1, y_2) = (2, -2)$$

$$(y_1, y_2) = (0, 0):$$

$$\begin{pmatrix} y_1 \\ y_2 \end{pmatrix}' = \begin{pmatrix} f_{y_1}(0,0) & f_{y_2}(0,0) \\ g_{y_1}(0,0) & g_{y_2}(0,0) \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$$

$$\begin{pmatrix} y_1 \\ y_2 \end{pmatrix}' = \begin{pmatrix} -1 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$$

$$\det(A - I\lambda) = (-1-\lambda)^2 + 1 = 0$$

$$-1-\lambda = \pm i \quad \lambda = -1 \pm i$$

$$\operatorname{Re}(\lambda_i) < 0 \Rightarrow (0,0) \text{ spiraalikesk$$

$$(y_1, y_2) = (2, -2)$$

$$\tilde{y}_1 = y_1 - 2$$

$$\tilde{y}_2 = y_2 + 2$$

$$\begin{pmatrix} \tilde{y}_1 \\ \tilde{y}_2 \end{pmatrix}' = \begin{pmatrix} f_{y_1}(2, -2) & f_{y_2}(2, -2) \\ g_{y_1}(2, -2) & g_{y_2}(2, -2) \end{pmatrix} \begin{pmatrix} \tilde{y}_1 \\ \tilde{y}_2 \end{pmatrix}$$

$$\begin{pmatrix} \tilde{y}_1 \\ \tilde{y}_2 \end{pmatrix}' = \begin{pmatrix} -1 & -3 \\ -1 & -1 \end{pmatrix}$$

$$\det(A - I\lambda) = (-1-\lambda)^2 - 3 = 0$$

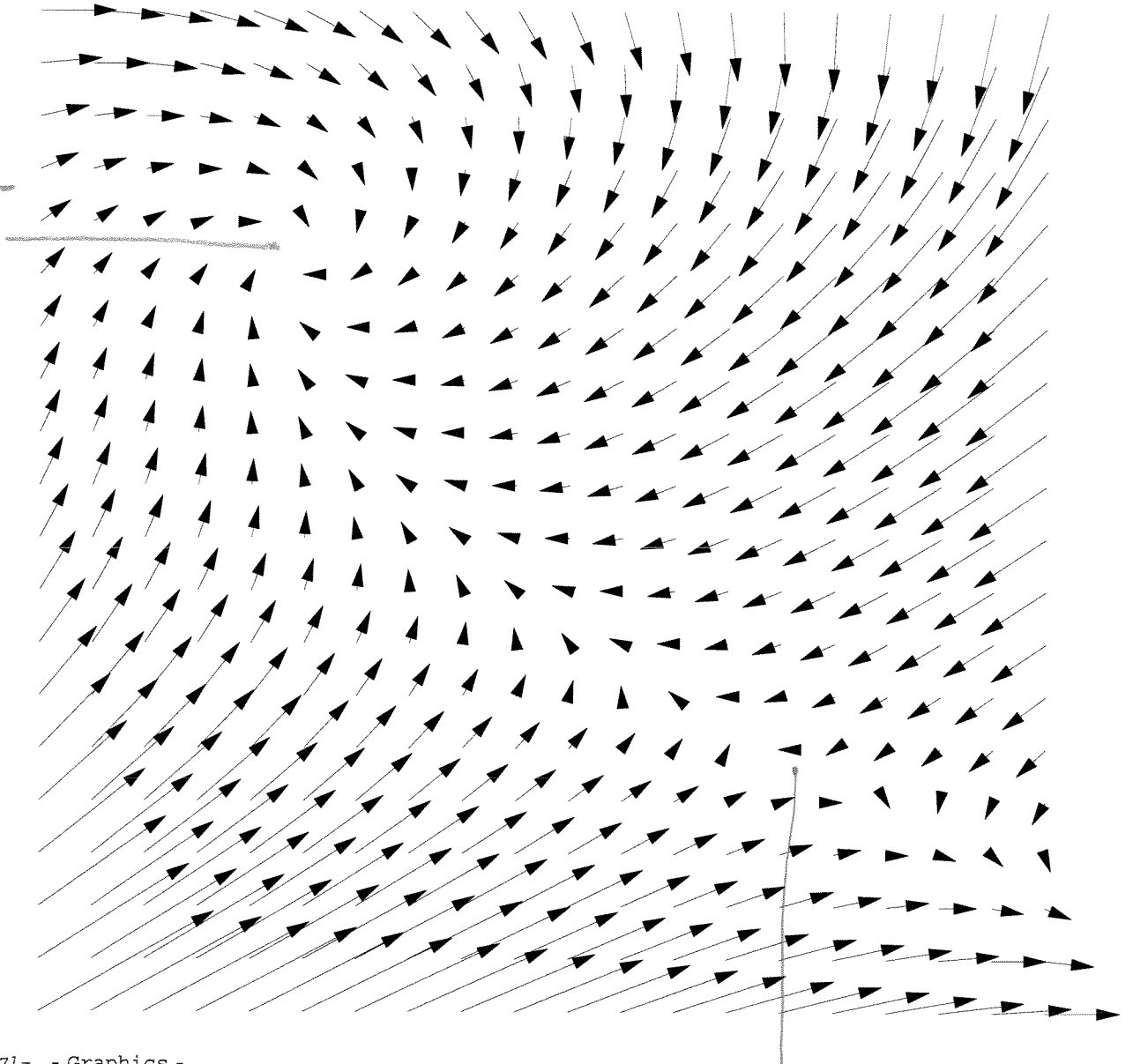
$$-1-\lambda = \pm\sqrt{3} \quad \lambda = -1 \pm \sqrt{3}$$

$$\text{Om. arvot eri merkkiset} \Rightarrow (2, -2) \text{ sadula}$$

```
In[20]:= << Graphics`PlotField`
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```
In[37]:= PlotVectorField[{-y1+y2+y2^2, -y1-y2}, {y1, -1, 3}, {y2, -3, 1},  
  PlotPoints -> 20, ScaleFunction -> (0.1 # &), ScaleFactor -> None]
```

spiral-
field



```
Out[37]= - Graphics -
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satula