

VANDERBILT UNIVERSITY
MATH 198 —METHODS OF ORDINARY DIFFERENTIAL EQUATIONS
EXAMPLES OF CHAPTER 9

Question 1. Solve the linear system:

$$\begin{cases} x + 3y + 2z = 2 \\ 2x + 7y + 7z = -1 \\ 2x + 5y + 2z = 7 \end{cases}$$

Question 2. Identify a matrix that describes the system of question 1.

Question 3. Solve the system of question 1 using matrices.

Question 4. Consider the differential equation $y'' - 10y' + 21y = 0$. Verify that $y = Ae^{3x} + Be^{7x}$ is a solution, with A and B arbitrary constants. If in addition $y(0) = 15$, $y'(0) = 13$, write a system for A and B .

Question 4. Find the determinant of

$$A = \begin{bmatrix} 3 & 5 & 6 \\ 2 & 4 & 3 \\ 2 & 3 & 5 \end{bmatrix}$$

SOLUTIONS.

1. Subtract twice the first equation from the second one and replace the second equation by the result to get

$$\begin{cases} x + 3y + 2z = 2 \\ y + 3z = -5 \\ 2x + 5y + 2z = 7 \end{cases}$$

Subtract twice the first equation from the third one and replace the third equation by the result to get

$$\begin{cases} x + 3y + 2z = 2 \\ y + 3z = -5 \\ -y + -2z = 3 \end{cases}$$

Adding the last two equations

$$\begin{cases} x + 3y + 2z = 2 \\ y + 3z = -5 \\ z = -2 \end{cases}$$

Multiply the third equation by -3 , add to the second one and replace the second equation with the result to get

$$\begin{cases} x + 3y + 2z = 2 \\ y = 1 \\ z = -2 \end{cases}$$

Multiply the third equation by -2 , add to the first one to obtain

$$\begin{cases} x + 3y = 6 \\ y = 1 \\ z = -2 \end{cases}$$

Multiply the second equation by -3 and add to the first one to finally obtain

$$\begin{cases} x = 3 \\ y = 1 \\ z = -2 \end{cases}$$

So the solution of the system is $x = 3$, $y = 1$, $z = -2$.

2. From the original system we read off

$$\begin{bmatrix} 1 & 3 & 2 & \vdots & 2 \\ 2 & 7 & 7 & \vdots & -1 \\ 2 & 5 & 2 & \vdots & 7 \end{bmatrix}$$

3. The matrix of the system is

$$\begin{bmatrix} 1 & 3 & 2 & \vdots & 2 \\ 2 & 7 & 7 & \vdots & -1 \\ 2 & 5 & 2 & \vdots & 7 \end{bmatrix}$$

Then

$$\begin{aligned} & \begin{bmatrix} 1 & 3 & 2 & \vdots & 2 \\ 2 & 7 & 7 & \vdots & -1 \\ 2 & 5 & 2 & \vdots & 7 \end{bmatrix} \begin{array}{l} L_2 \leftarrow -2L_1 + L_2 \\ L_3 \leftarrow -2L_1 + L_3 \end{array} \begin{bmatrix} 1 & 3 & 2 & \vdots & 2 \\ 0 & 1 & 3 & \vdots & -5 \\ 0 & -1 & -2 & \vdots & 3 \end{bmatrix} \\ & \begin{array}{l} L_3 \leftarrow \widetilde{L_2} + L_3 \\ L_1 \leftarrow -2L_3 + L_1 \end{array} \begin{bmatrix} 1 & 3 & 2 & \vdots & 2 \\ 0 & 1 & 3 & \vdots & -5 \\ 0 & 0 & 1 & \vdots & -2 \end{bmatrix} \begin{array}{l} L_2 \leftarrow -3L_3 + L_2 \\ L_1 \leftarrow -2L_3 + L_1 \end{array} \begin{bmatrix} 1 & 3 & 0 & \vdots & 6 \\ 0 & 1 & 0 & \vdots & 1 \\ 0 & 0 & 1 & \vdots & -2 \end{bmatrix} \end{aligned}$$

$$L_1 \leftarrow \underbrace{-3L_2 + L_1} \quad \begin{bmatrix} 1 & 0 & 0 & \vdots & 3 \\ 0 & 1 & 0 & \vdots & 1 \\ 0 & 0 & 1 & \vdots & -2 \end{bmatrix}$$

Therefore the solution of the system is $x = 3$, $y = 1$, $z = -2$.

4. We have

$$\begin{aligned} y &= Ae^{3x} + Be^{7x}, \\ y' &= 3Ae^{3x} + 7Be^{7x}, \\ y'' &= 9Ae^{3x} + 49Be^{7x}. \end{aligned}$$

Then

$$\begin{aligned} y'' - 10y + 21y &= 9Ae^{3x} + 49Be^{7x} - 10(3Ae^{3x} + 7Be^{7x}) + 21(Ae^{3x} + Be^{7x}) \\ &= (9A - 30A + 21A)e^{3x} + (49B - 70B + 21B)e^{7x} \\ &= 0. \end{aligned}$$

Plugging zero into the expression for y and using $y(0) = 15$ we find $A + B = 15$, and plugging zero into the expression for y' and using $y'(0) = 13$ we obtain $3A + 7B = 13$, so

$$\begin{cases} A + B = 15 \\ 3A + 7B = 13 \end{cases}$$

5. We have

$$\begin{aligned} A_{11} &= \begin{bmatrix} 4 & 3 \\ 3 & 5 \end{bmatrix} \Rightarrow \det(A_{11}) = 4 \cdot 5 - 3 \cdot 3 = 11, \\ A_{12} &= \begin{bmatrix} 2 & 3 \\ 2 & 5 \end{bmatrix} \Rightarrow \det(A_{12}) = 2 \cdot 5 - 3 \cdot 2 = 4, \\ A_{13} &= \begin{bmatrix} 2 & 4 \\ 2 & 3 \end{bmatrix} \Rightarrow \det(A_{13}) = 2 \cdot 3 - 2 \cdot 4 = -2. \end{aligned}$$

Hence,

$$\det(A) = 3 \det(A_{11}) - 5 \det(A_{12}) + 6 \det(A_{13}) = 33 - 20 - 12 = 1.$$