- **1.** [12 points] Consider the system of differential equations  $\mathbf{x}' = \begin{pmatrix} -2 & 0 & 0 \\ 0 & 1 & -2 \\ 0 & 3 & -4 \end{pmatrix} \mathbf{x}$ .
  - **a**. [6 points] Find the general solution to this system.<sup>1</sup>

Solution: Finding the eigenvalues of the coefficient matrix, we have  $\det(\mathbf{A} - \lambda \mathbf{I}) = (-2 - \lambda)((1 - \lambda)(-4 - \lambda) + 6) = (-2 - \lambda)(\lambda^2 + 3\lambda + 2) = (-2 - \lambda)(\lambda + 2)(\lambda + 1) = 0$ , so that  $\lambda = -1$  or  $\lambda = -2$  (repeated). Then, if  $\lambda = -1$ , we have for the eigenvector  $\begin{pmatrix} -1 & 0 & 0 \\ 0 & 2 & -2 \\ 0 & 3 & -3 \end{pmatrix} \mathbf{v} = \mathbf{0}$ , so that  $\mathbf{v} = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$ . If  $\lambda = -2$ ,  $\begin{pmatrix} 0 & 0 & 0 \\ 0 & 3 & -2 \\ 0 & 3 & -2 \end{pmatrix} \mathbf{v} = \mathbf{0}$ , so that we may take  $\mathbf{v} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$  or  $\mathbf{v} = \begin{pmatrix} 0 \\ 2 \\ 3 \end{pmatrix}$ . Thus the general solution is  $\mathbf{x} = c_1 \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} e^{-2t} + c_3 \begin{pmatrix} 0 \\ 2 \\ 3 \end{pmatrix} e^{-2t}$ .

**b**. [6 points] Now suppose that we consider only initial conditions in the *yz*-plane (that is, we take  $\mathbf{x}(0) = \begin{pmatrix} 0 \\ y_0 \\ z_0 \end{pmatrix}$ ). Sketch the phase portrait for these initial conditions, in the *yz*-plane.

Solution: If we are restricted to the yz-plane, we have only the first and last terms in the general solution,

$$\mathbf{x} = c_1 \begin{pmatrix} 0\\1\\1 \end{pmatrix} e^{-t} + c_3 \begin{pmatrix} 0\\2\\3 \end{pmatrix} e^{-2t},$$

so that in the yz-plane, we have

$$\begin{pmatrix} y \\ z \end{pmatrix} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t} + c_3 \begin{pmatrix} 2 \\ 3 \end{pmatrix} e^{-2t}.$$

We can sketch the phase portrait in this plane by drawing in the eigenvectors z = y and  $z = \frac{3}{2}y$  and the corresponding trajectories, which collaps to the first eigenvector and then to the origin. This is shown below.



<sup>1</sup>Possibly useful: det
$$\begin{pmatrix} a & 0 & 0 \\ 0 & b & c \\ 0 & d & e \end{pmatrix}$$
) =  $a(be - cd)$ .