

STUDENT VERSION CONJECTURING SOLUTIONS FOR LINEAR SYSTEM OF DIFFERENTIAL EQUATIONS

Brian Winkel Director SIMIODE Chardon OH 44024 USA BrianWinkel@SIMIODE.org

Abstract: We lead students from the solution for y(t) = k y(t) to a natural extension for the solution conjecture for a system of two constant coefficient, homogeneous, linear differential equations introducing eigenvalues and eigenvectors through student discovery.

INTRODUCTION

We consider a system of linear differential equations

$$x'(t) = a x(t) + b y(t)
 (1)
 y'(t) = c x(t) + d y(t)$$

with $x(0) = x_0$ and $y(0) = y_0$.

We can put this in matrix form:

$$\begin{bmatrix} x'(t) \\ y'(t) \end{bmatrix} = \begin{bmatrix} a x(t) + b y(t) \\ c x(t) + d y(t) \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \cdot \begin{bmatrix} x(t) \\ y(t) \end{bmatrix}$$
(2)

with $x(0) = x_0$ and $y(0) = y_0$.

OR

 $X'(t) = A \cdot X(t) \,,$

where

Conjecturing Solutions Linear Systems

$$X'(t) = \begin{bmatrix} x'(t) \\ y'(t) \end{bmatrix} \quad , \quad A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad , \quad X(t) = \begin{bmatrix} x(t) \\ y(t) \end{bmatrix}$$
(3)

 $X'(t) = A \cdot X(t)$ is very suggestive for a solution of the form $X(t) = ce^{At}$. Thus one could conjecture a solution and try it out to see what c would have to be, but we have to remember A is a matrix, not a number, and while there are theories of what e^A would mean for a matrix A we choose not to go there now.

Instead, we conjecture a vector solution for X(t) which has the best of both worlds (1) nice exponential form with no matrices in the exponent and (2) vector status where we can see the pieces of the solution:

$$X(t) = \begin{bmatrix} x(t) \\ y(t) \end{bmatrix} = \begin{bmatrix} u \\ v \end{bmatrix} \cdot e^{\lambda t} .$$
(4)

So here we are suggesting $x(t) = ue^{\lambda t}$ and $y(t) = ve^{\lambda t}$.

Assignment

- 1. Now put the conjecture (4) in (3) and see what has to happen to a, b, c, d and u, v in order to obtain solutions interesting solutions, i.e. other than u = 0 and v = 0. Go for it!!! Summarize your conclusions in a nice write-up
- 2. Illustrate the solution strategy from assignment (1) using the following system

$$\begin{aligned}
x'(t) &= -4x(t) - 2y(t) \\
y'(t) &= -1x(t) - 3y(t)
\end{aligned}$$
(5)

with x(0) = 2 and y(0) = 1.