

$$7.8.1: X' = \begin{pmatrix} 3 & -4 \\ 1 & -1 \end{pmatrix} X \quad |A-rI| = (3-r)(-1-r) + 4 = r^2 - 2r + 1 = (r-1)^2 = 0 \Rightarrow r_1 = r_2 = 1$$

$$r_1 = 1: \begin{pmatrix} 2 & -4 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \underline{u} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$r_2 = 1: \begin{pmatrix} 2 & -4 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \underline{v} = \begin{pmatrix} 2 \\ 1 \end{pmatrix} \Rightarrow 2v_1 - 4v_2 = 0$$

$$v_1 = k \Rightarrow v_2 = \frac{2k-0}{4} = \frac{k}{2} \Rightarrow \underline{v} = \begin{pmatrix} k \\ \frac{k}{2} \end{pmatrix} = k \begin{pmatrix} 1 \\ \frac{1}{2} \end{pmatrix} = k \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$\underline{X} = c_1 \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^t + c_2 \left[\begin{pmatrix} 2 \\ 1 \end{pmatrix} t e^t + \begin{pmatrix} 0 \\ -1 \end{pmatrix} e^t \right]$$

Solutions (1) eigenvector go to $(-\infty, -\infty)$ in parallel lines, those below the eigenvector go to ∞ in the first quadrant,

$$7.8.2: X' = \begin{pmatrix} 4 & -2 \\ 8 & -4 \end{pmatrix} X \quad |A-rI| = (4-r)(-4-r) + 8 = r^2 = 0 \Rightarrow r = 0$$

$$r_1 = 0: \begin{pmatrix} 4 & -2 \\ 8 & -4 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \underline{u} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

$$r_2 = 0: \begin{pmatrix} 4 & -2 \\ 8 & -4 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \underline{v} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

$$\underline{X} = c_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + c_2 \left[\begin{pmatrix} 1 \\ 2 \end{pmatrix} t + \begin{pmatrix} 0 \\ 0 \end{pmatrix} \right]$$

Solutions below the eigenvector go to ∞ in the first quadrant, those above go to the third quadrant, in parallel lines

$$7.8.3: X' = \begin{pmatrix} -3/2 & 1 \\ -1/4 & -1/2 \end{pmatrix} X \quad |A-rI| = \left(-\frac{3}{2}-r\right)\left(-\frac{1}{2}-r\right) + \frac{1}{4} = r^2 + 2r + 1 = (r+1)^2 = 0 \Rightarrow r = -1$$

$$r_1 = -1: \begin{pmatrix} -5/2 & 1 \\ -1/4 & -3/2 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \underline{u} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$r_2 = -1: \begin{pmatrix} -5/2 & 1 \\ -1/4 & -3/2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \underline{v} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$\underline{X} = c_1 \begin{pmatrix} 2 \\ 1 \end{pmatrix} e^{-t} + c_2 \left[\begin{pmatrix} 2 \\ 1 \end{pmatrix} t e^{-t} + \begin{pmatrix} 0 \\ 0 \end{pmatrix} e^{-t} \right]$$

Solutions go to the origin, parallel to $\begin{pmatrix} 2 \\ 1 \end{pmatrix}$

$$7.8.4: X' = \begin{pmatrix} -3 & 3/2 \\ -5/2 & 2 \end{pmatrix} X \quad |A-rI| = (-3-r)(2-r) + \frac{25}{4} = r^2 + r - 6 + \frac{25}{4} = r^2 + r + \frac{1}{4} = \left(r + \frac{1}{2}\right)^2 = 0$$

$$r_1 = -\frac{1}{2}: \begin{pmatrix} -5/2 & 3/2 \\ -5/2 & 3/2 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \underline{u} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$r_2 = -\frac{1}{2}: \begin{pmatrix} -5/2 & 3/2 \\ -5/2 & 3/2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \underline{v} = \begin{pmatrix} 2/5 \\ 1 \end{pmatrix}$$

$$\underline{X} = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-t/2} + c_2 \left[\begin{pmatrix} 1 \\ 1 \end{pmatrix} t e^{-t/2} + \begin{pmatrix} 2/5 \\ 0 \end{pmatrix} e^{-t/2} \right]$$

Solutions go to the origin along the eigenvector

$$7.8.5: x' = \begin{pmatrix} 1 & 1 & 1 \\ 2 & 1 & -1 \\ 0 & -1 & 1 \end{pmatrix} x \quad |A-rI| = (1-r)[(1-r)^2 - 1] \\ - (2-2r) + (-2) \\ = (1-r)(r^2 - 2r) + 2r - 4 = (r-2)(r-r^2+2) \\ = -(r-2)^2(r+1) = 0$$

$$r_1 = -1: \begin{pmatrix} 2 & 1 & 1 \\ 2 & 2 & -1 \\ 0 & -1 & 2 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow u = \begin{pmatrix} -3 \\ 4 \\ 2 \end{pmatrix}$$

$$r_2 = 2: \begin{pmatrix} -1 & 1 & 1 \\ 2 & -1 & -1 \\ 0 & -1 & -1 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow v = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$$

$$r_3 = 2: \begin{pmatrix} -1 & 1 & 1 \\ 2 & -1 & -1 \\ 0 & -1 & -1 \end{pmatrix} \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \Rightarrow w = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$$

$$x = c_1 \begin{pmatrix} -3 \\ 4 \\ 2 \end{pmatrix} e^{-t} + c_2 \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} e^{2t} + c_3 \left[\begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} t e^{2t} + \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} e^{2t} \right]$$

$$7.8.6: x' = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix} x \quad |A-rI| = (r)(r^2-1) \\ - (-r-1) + (1+r) \\ = -r^3 + r + 2r + 2 = (r+1)(-r^2+r+2) = (r+1)^2(r-2) = 0$$

$$r_1 = 2: \begin{pmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 1 & -2 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow u = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$r_2 = -1: \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow v = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, w = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$$

$$x = c_1 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} e^{2t} + c_2 \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} e^{-t} + c_3 \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} e^{-t}$$

$$7.8.7: x' = \begin{pmatrix} 1 & -4 \\ 4 & -7 \end{pmatrix} x, x(0) = \begin{pmatrix} 3 \\ 2 \end{pmatrix}; |A-rI| = (1-r)(-7-r) + 16 \\ = r^2 + 6r + 9 = (r+3)^2 = 0$$

$$r_1 = -3: \begin{pmatrix} 4 & -4 \\ 7 & -7 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow u = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

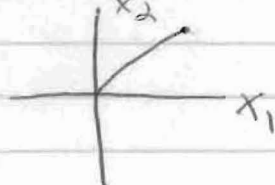
$$r_2 = -3: \begin{pmatrix} 4 & -4 \\ 7 & -7 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \Rightarrow v = \begin{pmatrix} \frac{1}{4} + k \\ k \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \begin{pmatrix} \frac{1}{4} \\ 1 \end{pmatrix}$$

$$x = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{-3t} + c_2 \left[\begin{pmatrix} 1 \\ 1 \end{pmatrix} t e^{-3t} + \begin{pmatrix} \frac{1}{4} \\ 1 \end{pmatrix} e^{-3t} \right]$$

$$c_1 + \frac{c_2}{4} = 3$$

$$c_1 = 2, c_2 = 4$$

$$x(t) = \begin{pmatrix} 3 + 4t \\ 2 + 4t \end{pmatrix} e^{-3t}$$



$$7.8.8: x' = \begin{pmatrix} -5/2 & 3/2 \\ -3/2 & 1/2 \end{pmatrix} x, x(0) = \begin{pmatrix} 3 \\ -1 \end{pmatrix}; |A-rI| = (-5/2-r)(1/2-r) + 9/4 = r^2 + 2r + 1 = (r+1)^2 = 0$$

$$r_1 = -1: \begin{pmatrix} -3/2 & 3/2 \\ -3/2 & 3/2 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow u = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

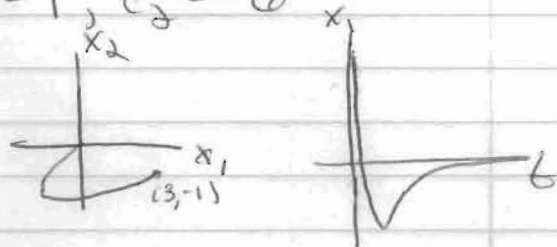
$$r_2 = -1: \begin{pmatrix} -3/2 & 3/2 \\ -3/2 & 3/2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \Rightarrow v = \begin{pmatrix} -1/3 \\ 1/3 \end{pmatrix}$$

$$x = c_1 e^{-t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 \left(\begin{pmatrix} 1 \\ 1 \end{pmatrix} t e^{-t} + \begin{pmatrix} -1/3 \\ 1/3 \end{pmatrix} e^{-t} \right)$$

$$c_1 - \frac{1}{3} c_2 = 3 \Rightarrow c_1 = 1, c_2 = -6$$

$$c_1 + \frac{1}{3} c_2 = -1$$

$$x(t) = \begin{pmatrix} 3 - 6t \\ -1 - 6t \end{pmatrix} e^{-t}$$



$$7.8.9: x' = \begin{pmatrix} 3/2 & 3/2 \\ -3/2 & -1/2 \end{pmatrix} x, x(0) = \begin{pmatrix} 3 \\ -2 \end{pmatrix}; |A-rI| = (2-r)(-1-r) + 9/4 = r^2 - r + 1/4 = (r - 1/2)^2 = 0$$

$$r_1 = 1/2: \begin{pmatrix} 3/2 & 3/2 \\ -3/2 & -3/2 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow u = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

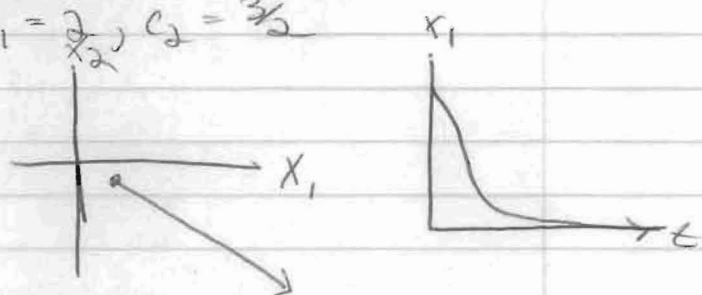
$$r_2 = 1/2: \begin{pmatrix} 3/2 & 3/2 \\ -3/2 & -3/2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} \Rightarrow v = \begin{pmatrix} 2/3 \\ 0 \end{pmatrix}$$

$$x = c_1 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{1/2 t} + c_2 \left[\begin{pmatrix} 1 \\ -1 \end{pmatrix} t e^{1/2 t} + \begin{pmatrix} 2/3 \\ 0 \end{pmatrix} e^{1/2 t} \right]$$

$$c_1 + \frac{2}{3} c_2 = 3 \Rightarrow c_1 = \frac{3}{2}, c_2 = \frac{3}{2}$$

$$-c_1 = -2$$

$$x(t) = \begin{pmatrix} 3 + \frac{3}{2} t \\ -2 - \frac{3}{2} t \end{pmatrix} e^{1/2 t}$$



$$7.8.10: x' = \begin{pmatrix} 3 & 9 \\ -1 & -3 \end{pmatrix} x, x(0) = \begin{pmatrix} 2 \\ 4 \end{pmatrix}; |A-rI| = (3-r)(-3-r) + 9 = r^2 = 0$$

$$r_1 = 0: \begin{pmatrix} 3 & 9 \\ -1 & -3 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 3 \\ -1 \end{pmatrix} = u$$

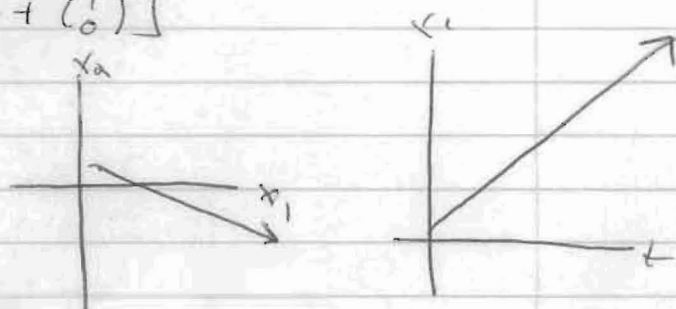
$$r_2 = 0: \begin{pmatrix} 3 & 9 \\ -1 & -3 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 3 \\ -1 \end{pmatrix} \Rightarrow v = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$x = c_1 \begin{pmatrix} 3 \\ -1 \end{pmatrix} + c_2 \left[\begin{pmatrix} 3 \\ -1 \end{pmatrix} t + \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right]$$

$$3c_1 + c_2 = 2$$

$$-c_1 = 4 \Rightarrow c_2 = 14$$

$$x(t) = \begin{pmatrix} 2 + 42t \\ 4 - 14t \end{pmatrix}$$



$$7.8.11: \mathbf{x}' = \begin{pmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 3 & 6 & 2 \end{pmatrix} \mathbf{x}; \mathbf{x}(0) = \begin{pmatrix} -1 \\ 2 \\ -30 \end{pmatrix} \quad |A - rI| = (1-r)(1-r)(2-r) = 0$$

$$r_1 = 2: \begin{pmatrix} -1 & 0 & 0 \\ -4 & -1 & 0 \\ 3 & 6 & 0 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \underline{u} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

$$r_2 = 1: \begin{pmatrix} 0 & 0 & 0 \\ -4 & 0 & 0 \\ 3 & 6 & 1 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \underline{v} = \begin{pmatrix} 0 \\ 1 \\ -6 \end{pmatrix}$$

$$r_3 = 1: \begin{pmatrix} 0 & 0 & 0 \\ -4 & 0 & 0 \\ 3 & 6 & 1 \end{pmatrix} \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ -6 \end{pmatrix} \Rightarrow -4w_1 = 1 \Rightarrow w_1 = -\frac{1}{4}$$

$$\begin{aligned} -\frac{3}{4} + 6w_2 + w_3 &= 6 \\ \Rightarrow 6w_2 + w_3 &= \frac{27}{4} \\ w_2 = 0, w_3 &= \frac{27}{4} \end{aligned}$$

$$\underline{w} = \begin{pmatrix} -\frac{1}{4} \\ 0 \\ \frac{27}{4} \end{pmatrix}$$

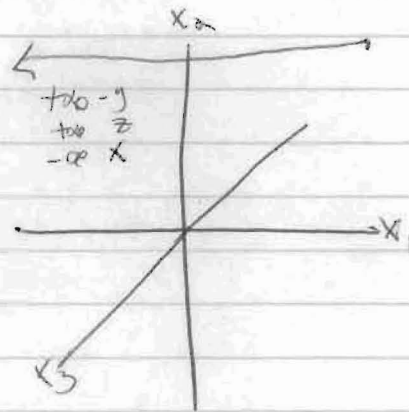
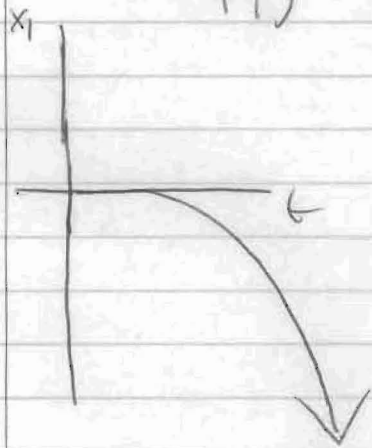
$$\underline{x}(t) = c_1 e^{2t} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + c_2 e^t \begin{pmatrix} 0 \\ 1 \\ -6 \end{pmatrix} + c_3 \left[\begin{pmatrix} 0 \\ 1 \\ -6 \end{pmatrix} t e^t + \begin{pmatrix} -\frac{1}{4} \\ 0 \\ \frac{27}{4} \end{pmatrix} e^t \right]$$

$$-\frac{1}{4} c_3 = -1 \Rightarrow c_3 = 4$$

$$c_2 = 2 \Rightarrow c_2 = 2$$

$$c_1 - 6c_2 - \frac{27}{4}c_3 = -30 \Rightarrow c_1 - 12 - 27 = -30 \Rightarrow c_1 = 3$$

$$\underline{x}(t) = 3 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} e^{2t} + \begin{pmatrix} -1 \\ 2 \\ -33 \end{pmatrix} e^t + 4 \begin{pmatrix} 0 \\ 1 \\ -6 \end{pmatrix} t e^t$$



$$7.8.12: x' = \begin{pmatrix} -\frac{5}{2} & 1 & 1 \\ 1 & -\frac{5}{2} & 1 \\ 1 & 1 & -\frac{5}{2} \end{pmatrix} x, x(0) = \begin{pmatrix} 2 \\ 3 \\ -1 \end{pmatrix}$$

$$\begin{aligned} |A-rI| &= (-\frac{5}{2}-r)[(-\frac{5}{2}-r)^2-1] - (-\frac{5}{2}-r-1) + (1+\frac{5}{2}+r) \\ &= (-\frac{5}{2}-r)(r^2+5r+\frac{21}{4}) + 2r+7 \\ &= -(r^3+5r^2+\frac{21}{4}r+\frac{105}{8}-2r-7) \\ &= -(r^3+\frac{15}{2}r^2+\frac{63}{4}r+\frac{49}{8}) = -(r+\frac{7}{2})(r^2+4r+\frac{7}{4}) \\ &= -(r+\frac{7}{2})^2(r+\frac{1}{2}) \end{aligned}$$

$$r_1 = -\frac{1}{2}; \begin{pmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 1 & -2 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \underline{u} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$r_2 = -\frac{7}{2}; \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \underline{v} = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \underline{w} = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$$

$$x = c_1 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} e^{-\frac{1}{2}t} + c_2 \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} e^{-\frac{7}{2}t} + c_3 \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} e^{-\frac{7}{2}t}$$

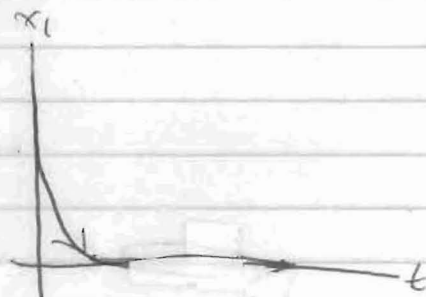
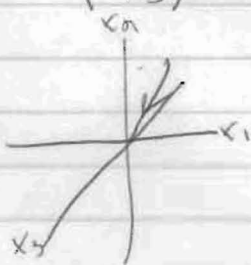
$$c_1 + c_2 + c_3 = 2$$

$$c_1 - c_3 = 3 \Rightarrow c_2 - c_3 = 4 \Rightarrow c_2 = c_3 + 4$$

$$c_1 - c_2 = -1$$

$$\begin{aligned} c_1 + 2c_3 &= -2 \Rightarrow 3c_3 = -5, c_3 = -\frac{5}{3} \\ c_1 - c_3 &= 3 \Rightarrow c_1 = \frac{4}{3}, c_2 = \frac{7}{3} \end{aligned}$$

$$x(t) = \begin{pmatrix} \frac{4}{3} \\ \frac{4}{3} \\ \frac{4}{3} \end{pmatrix} e^{-\frac{1}{2}t} + \begin{pmatrix} \frac{2}{3} \\ \frac{5}{3} \\ -\frac{7}{3} \end{pmatrix} e^{-\frac{7}{2}t}$$



$$7.8.13: t x' = \begin{pmatrix} 3 & -4 \\ 1 & -1 \end{pmatrix} x \quad |A-rI| = (3-r)(-1-r) + 4$$

$$= r^2 - 2r + 1 = (r-1)^2 = 0$$

$$r_1 = 1: \begin{pmatrix} 2 & -4 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \underline{u} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$r_2 = 1: \begin{pmatrix} 2 & -4 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \Rightarrow \underline{v} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\underline{x}(t) = c_1 \begin{pmatrix} 2 \\ 1 \end{pmatrix} t + c_2 \left[\begin{pmatrix} 2 \\ 1 \end{pmatrix} t \ln t + \begin{pmatrix} 1 \\ 0 \end{pmatrix} t \right]$$

$$7.8.14: t x' = \begin{pmatrix} 1 & -4 \\ 4 & -7 \end{pmatrix} x \quad |A-rI| = (1-r)(-7-r) + 16$$

$$= r^2 + 6r + 9 = (r+3)^2 = 0$$

$$r_1 = -3: \begin{pmatrix} 4 & -4 \\ 4 & -4 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \underline{u} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$r_2 = -3: \begin{pmatrix} 4 & -4 \\ 4 & -4 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \Rightarrow \underline{v} = \begin{pmatrix} 1/4 \\ 0 \end{pmatrix}$$

$$\underline{x}(t) = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} t^{-3} + c_2 \left[\begin{pmatrix} 1 \\ 1 \end{pmatrix} t^{-3} \ln t + \begin{pmatrix} 1/4 \\ 0 \end{pmatrix} t^{-3} \right]$$

$$7.8.17: \underline{x}' = \begin{pmatrix} 1 & 1 & 1 \\ 2 & 1 & -1 \\ -3 & 2 & 4 \end{pmatrix} \underline{x}$$

$$a) |A-rI| = (1-r)[(1-r)(4-r)+2] - (8-2r-3) + (4+3-3r)$$

$$= (1-r)(r^2 - 5r + 6) - r + 2$$

$$= (1-r)(r-2)(r-3) - (r-2) = -(r-2)[r^2 - 4r + 4]$$

$$= -(r-2)^3 \Rightarrow r_1 = r_2 = r_3 = 2$$

$$\begin{pmatrix} -1 & 1 & 1 \\ 2 & -1 & -1 \\ -3 & 2 & 2 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \text{ has only one vector solution } \underline{u} = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$$

$$b) \underline{x}^1(t) = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} e^{2t}$$

$$c) \text{ Assume } \underline{x} = \underline{\xi} t e^{2t} + \underline{\eta} e^{2t}$$

$$\underline{x}' = \underline{\xi} e^{2t} + 2 \underline{\xi} t e^{2t} + 2 \underline{\eta} e^{2t}$$

$$A \underline{x} = A \underline{\xi} t e^{2t} + A \underline{\eta} e^{2t}$$

$$\underline{x}' = A \underline{x} \Rightarrow (\underline{\xi} + 2 \underline{\eta}) e^{2t} + 2 \underline{\xi} t e^{2t} = A \underline{\eta} e^{2t} + A \underline{\xi} t e^{2t}$$

$$\Rightarrow \underline{\xi} + 2 \underline{\eta} = A \underline{\eta}, 2 \underline{\xi} = A \underline{\xi} \Rightarrow$$

$$\underline{\xi} = (A - 2I) \underline{\eta}, 0 = (A - 2I) \underline{\xi}$$

$$7.8.17: (A-2I)\underline{\eta} = \underline{\xi} \Rightarrow \begin{pmatrix} -1 & 1 & 1 \\ 2 & -1 & -1 \\ -3 & 2 & 2 \end{pmatrix} \begin{pmatrix} \eta_1 \\ \eta_2 \\ \eta_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$$

$$\Rightarrow \underline{\eta} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \Rightarrow \underline{x}^2 = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} t e^{2t} + \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} e^{2t}$$

$$d) \underline{x} = \underline{\xi} \frac{t^2}{2} e^{2t} + \underline{\eta} t e^{2t} + \underline{\zeta} e^{2t}$$

$$\underline{x}' = \underline{\xi} t e^{2t} + \underline{\xi} t^2 e^{2t} + \underline{\eta} e^{2t} + 2\underline{\eta} t e^{2t} + 2\underline{\zeta} e^{2t}$$

$$A\underline{x} = A\underline{\xi} \frac{t^2}{2} e^{2t} + A\underline{\eta} t e^{2t} + A\underline{\zeta} e^{2t}$$

$$\underline{x}' = A\underline{x} \Rightarrow \underline{\xi} t^2 e^{2t} = A\underline{\xi} \frac{t^2}{2} e^{2t} \Rightarrow 0 = (A-2I)\underline{\xi}$$

$$\underline{\xi} t e^{2t} + 2\underline{\eta} t e^{2t} = A\underline{\eta} t e^{2t}$$

$$\Rightarrow \underline{\xi} = (A-2I)\underline{\eta}$$

$$\underline{\eta} e^{2t} + 2\underline{\zeta} e^{2t} = A\underline{\zeta} e^{2t}$$

$$\Rightarrow \underline{\eta} = (A-2I)\underline{\zeta}$$

$$\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -1 & 1 & 1 \\ 2 & -1 & -1 \\ -3 & 2 & 2 \end{pmatrix} \begin{pmatrix} \zeta_1 \\ \zeta_2 \\ \zeta_3 \end{pmatrix} \Rightarrow \underline{\zeta} = \begin{pmatrix} 2 \\ 0 \\ 3 \end{pmatrix}$$

$$\underline{x}^3(t) = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \frac{t^2}{2} e^{2t} + \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} t e^{2t} + \begin{pmatrix} 2 \\ 0 \\ 3 \end{pmatrix} e^{2t}$$

$$e) \Psi(t) = \begin{bmatrix} 0 & e^{2t} & t e^{2t} + 2e^{2t} \\ e^{2t} & t e^{2t} + e^{2t} & \frac{t^2}{2} e^{2t} + t e^{2t} \\ -e^{2t} & -t e^{2t} & -\frac{t^2}{2} e^{2t} + 3e^{2t} \end{bmatrix}$$

$$f) T = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 1 & 0 \\ -1 & 0 & 3 \end{bmatrix} \begin{bmatrix} 0 & 1 & 2 & | & 1 & 0 & 0 \\ 1 & 1 & 0 & | & 0 & 1 & 0 \\ -1 & 0 & 3 & | & 0 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 2 & | & 1 & 0 & 0 \\ 1 & 1 & 0 & | & 0 & 1 & 0 \\ 0 & 1 & 3 & | & 0 & 1 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 2 & | & 1 & 0 & 0 \\ 0 & -1 & -2 & | & -1 & 0 & 0 \\ 0 & 1 & 3 & | & 0 & 1 & 1 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 0 & 2 & | & -1 & 0 & 0 \\ 0 & 1 & 2 & | & 1 & 0 & 0 \\ 0 & 0 & 1 & | & -1 & 1 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & | & 3 & 3 & 2 \\ 0 & 1 & 0 & | & 3 & -2 & -2 \\ 0 & 0 & 1 & | & -1 & 1 & 1 \end{bmatrix} \leftarrow T^{-1}$$

$$J = T^{-1}AT = \begin{bmatrix} 3 & 3 & 2 \\ 3 & -2 & -2 \\ -1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 2 & 1 & -1 \\ -3 & 2 & 4 \end{bmatrix} \begin{bmatrix} 0 & 1 & 2 \\ 1 & 1 & 0 \\ -1 & 0 & 3 \end{bmatrix} = \begin{bmatrix} 3 & 3 & 2 \\ 3 & -2 & -2 \\ -1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 2 & 5 \\ 2 & 3 & 1 \\ -2 & -1 & 6 \end{bmatrix}$$

$$= \begin{bmatrix} 2 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 2 \end{bmatrix}$$

$$7.8.18: \underline{x}' = \begin{pmatrix} 5 & -3 & -2 \\ 8 & -5 & -4 \\ -4 & 3 & 3 \end{pmatrix} \underline{x}$$

$$\begin{aligned} a) |A - rI| &= (5-r)[(-5-r)(3-r)+12] + 3(24-8r-16) \\ &\quad - 2(24-20-4r) = (5-r)(r^2+2r-3) - 16r + 16 \\ &= (5-r)(r+3)(r-1) - 16(r-1) = -(r-1)[r^2-2r+1] \\ &= -(r-1)^3 = 0 \Rightarrow r_1 = r_2 = r_3 = 1 \end{aligned}$$

$$r_1 = 1: \begin{pmatrix} 4 & -3 & -2 \\ 8 & -6 & -4 \\ -4 & 3 & 2 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \quad \underline{u}^1 = \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix}, \underline{u}^2 = \begin{pmatrix} 0 \\ 2 \\ -3 \end{pmatrix}$$

$$\underline{x}^1(t) = \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix} e^t, \quad \underline{x}^2(t) = \begin{pmatrix} 0 \\ 2 \\ -3 \end{pmatrix} e^t$$

$$b) \underline{x} = \underline{\xi} t e^t + \underline{\eta} e^t \Rightarrow \underline{x}' = \underline{\xi} e^t + \underline{\xi} t e^t + \underline{\eta} e^t$$

$$A\underline{x} = A\underline{\xi} t e^t + A\underline{\eta} e^t$$

$$\Rightarrow \underline{\xi} t e^t = A\underline{\xi} t e^t \Rightarrow 0 = (A-I)\underline{\xi}$$

$$(\underline{\xi} + \underline{\eta}) e^t = A\underline{\eta} e^t \Rightarrow \underline{\xi} = (A-I)\underline{\eta}$$

c)

$\underline{\xi} = c_1 \underline{u}^1 + c_2 \underline{u}^2$, A linear combination of eigenvectors is also an eigenvector

$$(A-I)\underline{\eta} = \underline{\xi} = c_1 \underline{u}^1 + c_2 \underline{u}^2$$

$$\Rightarrow \left[\begin{array}{ccc|c} 4 & -3 & -2 & c_1 \\ 8 & -6 & -4 & 2c_2 \\ -4 & 3 & 2 & 2c_1 - 3c_2 \end{array} \right] \sim \left[\begin{array}{ccc|c} 4 & -3 & -2 & c_1 \\ 0 & 0 & 0 & 2c_2 - 2c_1 \\ 0 & 0 & 0 & 3c_1 - 3c_2 \end{array} \right]$$

A solution exists only if $c_1 = c_2$

$$d) c_1 = c_2 = 2 \Rightarrow \underline{\xi} = \begin{pmatrix} 2 \\ 0 \\ 4 \end{pmatrix} + \begin{pmatrix} 0 \\ 2 \\ -6 \end{pmatrix} = \begin{pmatrix} 2 \\ 2 \\ -2 \end{pmatrix}$$

$$\begin{bmatrix} 4 & -3 & -2 \\ 8 & -6 & -4 \\ -4 & 3 & 2 \end{bmatrix} \begin{bmatrix} \eta_1 \\ \eta_2 \\ \eta_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \\ -2 \end{bmatrix} \Rightarrow \underline{\eta} = \begin{bmatrix} 0 \\ 0 \\ -1 \end{bmatrix}$$

$$\underline{x}^3(t) = \begin{pmatrix} 2 \\ 4 \\ -2 \end{pmatrix} t e^t + \begin{pmatrix} 0 \\ 0 \\ -1 \end{pmatrix} e^t$$

$$e) \underline{\psi}(t) = e^t \begin{bmatrix} 1 & 0 & 2t \\ 0 & 2 & 4t \\ 2 & -3 & -2t-1 \end{bmatrix}$$

$$7.8.18: f) T = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 4 & 0 \\ 2 & -2 & -1 \end{bmatrix} \left[\begin{array}{ccc|ccc} 1 & 2 & 0 & 1 & 0 & 0 \\ 0 & 4 & 0 & 0 & 1 & 0 \\ 2 & -2 & -1 & 0 & 0 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|ccc} 1 & 2 & 0 & 1 & 0 & 0 \\ 0 & 4 & 0 & 0 & 1 & 0 \\ 0 & -6 & -1 & -2 & 0 & 1 \end{array} \right]$$

$$T^{-1} = \begin{bmatrix} 1 & -\frac{1}{2} & 0 \\ 0 & \frac{1}{4} & 0 \\ 2 & -\frac{3}{2} & -1 \end{bmatrix} \sim \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & -\frac{1}{2} & 0 \\ 0 & 1 & 0 & 0 & \frac{1}{4} & 0 \\ 0 & 0 & -1 & -2 & \frac{3}{2} & -1 \end{array} \right]$$

$$J = T^{-1}AT = \begin{bmatrix} 1 & -\frac{1}{2} & 0 \\ 0 & \frac{1}{4} & 0 \\ 2 & -\frac{3}{2} & -1 \end{bmatrix} \begin{bmatrix} 5 & -3 & -2 \\ 8 & -5 & -4 \\ -4 & 3 & 3 \end{bmatrix} \begin{bmatrix} 1 & 2 & 0 \\ 0 & 4 & 0 \\ 2 & -2 & -1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & -\frac{1}{2} & 0 \\ 0 & \frac{1}{4} & 0 \\ 2 & -\frac{3}{2} & -1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 2 \\ 0 & 4 & 4 \\ 2 & -2 & -3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} = J$$

$$7.8.19: J = \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix}$$

$$a) J^2 = \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} = \begin{pmatrix} \lambda^2 & 2\lambda \\ 0 & \lambda^2 \end{pmatrix}$$

$$J^3 = \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} = \begin{pmatrix} \lambda^2 & 2\lambda \\ 0 & \lambda^2 \end{pmatrix} \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} = \begin{pmatrix} \lambda^3 + 3\lambda^2 & 3\lambda^2 \\ 0 & \lambda^3 \end{pmatrix}$$

$$J^4 = J^3 J = \begin{pmatrix} \lambda^3 & 3\lambda^2 \\ 0 & \lambda^3 \end{pmatrix} \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} = \begin{pmatrix} \lambda^4 & 4\lambda^3 \\ 0 & \lambda^4 \end{pmatrix}$$

$$b) J^n = \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix}, \text{ Assume } J^{n-1} = \begin{pmatrix} \lambda^{n-1} & (n-1)\lambda^{n-2} \\ 0 & \lambda^{n-1} \end{pmatrix}$$

$$J^n = J J^{n-1} = \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} \begin{pmatrix} \lambda^{n-1} & (n-1)\lambda^{n-2} \\ 0 & \lambda^{n-1} \end{pmatrix} = \begin{pmatrix} \lambda^n & (n-1+1)\lambda^{n-1} \\ 0 & \lambda^n \end{pmatrix}$$

$$\text{Shows } J^n = \begin{pmatrix} \lambda^n & n\lambda^{n-1} \\ 0 & \lambda^n \end{pmatrix}$$

$$c) e^{Jt} = \sum_{i=0}^{\infty} \frac{J^i t^i}{i!} = \sum_{i=0}^{\infty} \begin{pmatrix} \lambda^i & i\lambda^{i-1} \\ 0 & \lambda^i \end{pmatrix} \frac{t^i}{i!} + I$$

$$= \begin{pmatrix} \sum_{i=0}^{\infty} \frac{(\lambda t)^i}{i!} & t \sum_{i=1}^{\infty} \frac{\lambda^{i-1} t^{i-1}}{(i-1)!} \\ 0 & \sum_{i=0}^{\infty} \frac{(\lambda t)^i}{i!} \end{pmatrix} + I = \begin{pmatrix} e^{\lambda t} & t e^{\lambda t} \\ 0 & e^{\lambda t} \end{pmatrix}$$

$$d) \frac{d}{dt} e^{Jt} x_0 = \begin{pmatrix} \lambda e^{\lambda t} & e^{\lambda t} + \lambda t e^{\lambda t} \\ 0 & \lambda e^{\lambda t} \end{pmatrix} x_0$$

$$J e^{Jt} x_0 = \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} \begin{pmatrix} e^{\lambda t} & t e^{\lambda t} \\ 0 & e^{\lambda t} \end{pmatrix} = \begin{pmatrix} \lambda e^{\lambda t} & \lambda t e^{\lambda t} + e^{\lambda t} \\ 0 & \lambda e^{\lambda t} \end{pmatrix} x_0$$

$$e^{Jt}(0) x_0 = I x_0 = x_0$$

7.8.20: $J = \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix}$

a) $J^2 = \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix} \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix} = \begin{pmatrix} \lambda^2 & 0 & 0 \\ 0 & \lambda^2 & 2\lambda \\ 0 & 0 & \lambda^2 \end{pmatrix}$

$J^3 = J^2 J = \begin{pmatrix} \lambda^2 & 0 & 0 \\ 0 & \lambda^2 & 2\lambda \\ 0 & 0 & \lambda^2 \end{pmatrix} \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix} = \begin{pmatrix} \lambda^3 & 0 & 0 \\ 0 & \lambda^3 & 3\lambda^2 \\ 0 & 0 & \lambda^3 \end{pmatrix}$

$J^4 = J^3 J = \begin{pmatrix} \lambda^3 & 0 & 0 \\ 0 & \lambda^3 & 3\lambda^2 \\ 0 & 0 & \lambda^3 \end{pmatrix} \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix} = \begin{pmatrix} \lambda^4 & 0 & 0 \\ 0 & \lambda^4 & 4\lambda^3 \\ 0 & 0 & \lambda^4 \end{pmatrix}$

b) $J' = \begin{pmatrix} \lambda' & 0 & 0 \\ 0 & \lambda' & 1 \\ 0 & 0 & \lambda' \end{pmatrix}$ Assume $J^m = \begin{pmatrix} \lambda^m & 0 & 0 \\ 0 & \lambda^m & m\lambda^{m-1} \\ 0 & 0 & \lambda^m \end{pmatrix}$

$J^{m+1} = J^m J = \begin{pmatrix} \lambda^m & 0 & 0 \\ 0 & \lambda^m & m\lambda^{m-1} \\ 0 & 0 & \lambda^m \end{pmatrix} \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix} = \begin{pmatrix} \lambda^{m+1} & 0 & 0 \\ 0 & \lambda^{m+1} & (m+1)\lambda^m \\ 0 & 0 & \lambda^{m+1} \end{pmatrix}$

$\Rightarrow J^n = \begin{pmatrix} \lambda^n & 0 & 0 \\ 0 & \lambda^n & n\lambda^{n-1} \\ 0 & 0 & \lambda^n \end{pmatrix}$ by induction.

c) Determine e^{Jt} in the same way as problem 7.9.

d) $T = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 4 & 0 \\ 2 & -2 & -1 \end{bmatrix} \begin{bmatrix} e^{4t} & 0 & 0 \\ 0 & e^{4t} & t e^{4t} \\ 0 & 0 & e^{4t} \end{bmatrix}$ with $\lambda = 1$

$= \begin{bmatrix} 1 & 2 & 0 \\ 0 & 4 & 0 \\ 2 & -2 & -1 \end{bmatrix} \begin{bmatrix} e^{4t} & 0 & 0 \\ 0 & e^{4t} & t e^{4t} \\ 0 & 0 & e^{4t} \end{bmatrix} = \begin{bmatrix} e^{4t} & 2e^{4t} & 2te^{4t} \\ 0 & 4e^{4t} & 4te^{4t} \\ 2e^{4t} & -2e^{4t} & -2te^{4t} - e^{4t} \end{bmatrix}$

The discrepancy comes from the use of u^2 versus $2u^1 + 2u^2$ as the second column.

7.8.21: $J = \begin{bmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{bmatrix}$

a) $J^2 = \begin{bmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{bmatrix} \begin{bmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{bmatrix} = \begin{bmatrix} \lambda^2 & 2\lambda & 1 \\ 0 & \lambda^2 & 2\lambda \\ 0 & 0 & \lambda^2 \end{bmatrix}$

$J^3 = J^2 J = \begin{bmatrix} \lambda^2 & 2\lambda & 1 \\ 0 & \lambda^2 & 2\lambda \\ 0 & 0 & \lambda^2 \end{bmatrix} \begin{bmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{bmatrix} = \begin{bmatrix} \lambda^3 & 3\lambda^2 & 3\lambda \\ 0 & \lambda^3 & 3\lambda^2 \\ 0 & 0 & \lambda^3 \end{bmatrix}$

$J^4 = J^3 J = \begin{bmatrix} \lambda^3 & 3\lambda^2 & 3\lambda \\ 0 & \lambda^3 & 3\lambda^2 \\ 0 & 0 & \lambda^3 \end{bmatrix} \begin{bmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{bmatrix} = \begin{bmatrix} \lambda^4 & 4\lambda^3 & 6\lambda^2 \\ 0 & \lambda^4 & 4\lambda^3 \\ 0 & 0 & \lambda^4 \end{bmatrix}$

$J^2 = \begin{bmatrix} \lambda^2 & 2\lambda & 1 \\ 0 & \lambda^2 & 2\lambda \\ 0 & 0 & \lambda^2 \end{bmatrix}$, Assume $J^{m-1} = \begin{bmatrix} \lambda^{m-1} & (m-1)\lambda^{m-2} & \frac{(m-1)(m-2)}{2}\lambda^{m-3} \\ 0 & \lambda^{m-1} & (m-1)\lambda^{m-2} \\ 0 & 0 & \lambda^{m-1} \end{bmatrix}$

$J^m = J J^{m-1} = \begin{bmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{bmatrix} J^{m-1} = \begin{bmatrix} \lambda^m & (m)\lambda^{m-1} & \lambda^{m-2} \frac{m^2 - 3m + 2}{2} \\ 0 & \lambda^m & (m)\lambda^{m-1} \\ 0 & 0 & \lambda^m \end{bmatrix}$

By induction, the formula holds.

c) $e^{Jt} = I + \sum_{j=1}^{\infty} J^j \frac{t^j}{j!} = I + \begin{bmatrix} \sum_{j=1}^{\infty} \frac{(\lambda t)^j}{j!} & \sum_{j=1}^{\infty} \frac{j \lambda^{j-1} t^j}{j!} & \sum_{j=2}^{\infty} \frac{j(j-1) \lambda^{j-2} t^j}{j!} \\ 0 & \sum_{j=1}^{\infty} \frac{(\lambda t)^j}{j!} & \sum_{j=1}^{\infty} \frac{j \lambda^{j-1} t^j}{j!} \\ 0 & 0 & \sum_{j=1}^{\infty} \frac{(\lambda t)^j}{j!} \end{bmatrix}$

$= \begin{bmatrix} e^{\lambda t} & t e^{\lambda t} & \frac{t^2}{2} e^{\lambda t} \\ 0 & e^{\lambda t} & t e^{\lambda t} \\ 0 & 0 & e^{\lambda t} \end{bmatrix}$

d) $\lambda = 2$ $T = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 1 & 0 \\ -1 & 0 & 3 \end{bmatrix}$

$T e^{Jt} = \begin{bmatrix} 0 & e^{2t} & t e^{2t} + 2e^{2t} \\ e^{2t} & t e^{2t} + e^{2t} & \frac{t^2}{2} e^{2t} + t e^{2t} \\ -e^{2t} & -t e^{2t} & -\frac{t^2}{2} e^{2t} + 3e^{2t} \end{bmatrix}$