

$$\frac{d}{dt} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \quad \underline{x}(0) = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

(a) Eigenvalues

$$|A - \lambda I| = \begin{vmatrix} 1-\lambda & 1 \\ -1 & -1-\lambda \end{vmatrix} = (\lambda-1)(\lambda+1) + 1 = \lambda^2 = 0$$

$$\lambda_1 = \lambda_2 = 0$$

Eigenvectors

$$(A - \lambda_1 I) \underline{u}_1 = \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} \underline{u}_1 = 0, \quad \underline{u}_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

only 1 Eigenvector

(b) Modal matrix

$$(A - \lambda_2 I) \underline{u}_2 = \underline{u}_1 \Rightarrow \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\text{choose } x_2 = 0, x_1 = 1 \Rightarrow \underline{u}_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$\underline{M} = \begin{bmatrix} 1 & 1 \\ -1 & 0 \end{bmatrix}$$

(c) $\Phi(t)$ by Eigenvector Expansion

$$\det \underline{M} = 1, \quad \underline{M}^{-1} = \begin{bmatrix} 0 & -1 \\ 1 & 1 \end{bmatrix}$$

$$\begin{aligned}
 \Phi(t) &= \begin{bmatrix} 1 & 1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} e^{\lambda_1 t} & t e^{\lambda_1 t} \\ 0 & e^{\lambda_2 t} \end{bmatrix} \begin{bmatrix} 0 & -1 \\ 1 & 1 \end{bmatrix}, \quad e^{\lambda_1 t} = e^{\lambda_2 t} = 1 \\
 &= \begin{bmatrix} 1 & 1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} 1 & t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 0 & -1 \\ 1 & 1 \end{bmatrix} \\
 &= \begin{bmatrix} 1 & 1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} t & t-1 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} t+1 & t \\ -t & 1-t \end{bmatrix}
 \end{aligned}$$

(d) Series Expansion

$$A = \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix}, \quad A^2 = \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$A^3 = A^4 = \dots = 0$$

Hence

$$e^{At} = I + At + \underbrace{\frac{A^2 t^2}{2!}}_{\rightarrow 0} + \dots$$

$$= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} t = \begin{bmatrix} 1+t & t \\ -t & 1-t \end{bmatrix}$$

(e)

$$\begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} = \Phi(t) x(0) = \begin{bmatrix} 1+t & t \\ -t & 1-t \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$