

Part I: In class, no calculators.

1. [20 points] Find the solution to the initial value problem  $\mathbf{x}' = \begin{bmatrix} 1 & 1 \\ 4 & 1 \end{bmatrix} \mathbf{x}$  with  $\mathbf{x}(0) = \begin{bmatrix} 4 \\ 4 \end{bmatrix}$ .
2. [20 points] Find the general solution of  $\mathbf{x}' = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 3 & 1 \\ 0 & -1 & 3 \end{bmatrix} \mathbf{x}$ .
3. [20 points] Find the general solution of  $\mathbf{x}' = \begin{bmatrix} 2 & -5 \\ 1 & -2 \end{bmatrix} \mathbf{x} + \begin{bmatrix} -\cos t \\ \sin t \end{bmatrix}$ .
4. [20 points] Suppose that, for a given matrix  $\mathbf{A}$ , there is a nonzero vector  $\mathbf{x}$  such that  $\mathbf{A}\mathbf{x} = \mathbf{0}$ . Show that there is also a nonzero vector  $\mathbf{y}$  such that  $\mathbf{A}^* \mathbf{y} = \mathbf{0}$ .
5. [20 points] Prove that  $\mathbf{A}(\mathbf{B} + \mathbf{C}) = \mathbf{A}\mathbf{B} + \mathbf{A}\mathbf{C}$ , for matrices.

Part II: In computer lab.

6. [10 points] Transform  $\mathbf{x}''' = \mathbf{x}$  into a system of first order equations. Find the general solution with the computer.
7. [10 points] Do a phase plot for  $\mathbf{x}' = \begin{bmatrix} 1 & 1 \\ 4 & 1 \end{bmatrix} \mathbf{x}$ . and overlay plots of solution curves for  $\mathbf{x}(0) = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ ,  $\begin{bmatrix} 0 \\ 1 \end{bmatrix}$ , and  $\begin{bmatrix} -1 \\ -2 \end{bmatrix}$ .