

Capítulo III - Sistemas de
Ecuaciones Lineales.

$$\begin{array}{l} \text{(1)} \quad \frac{dx}{dt} = 3x + 4y \\ \text{(2)} \quad \frac{dy}{dt} = 2x + 5y \end{array} \quad \left[\begin{array}{l} \text{S(2) EDO(1) + ccH} \\ x(t) \quad y(t) \end{array} \right]$$

Método por sustitución 2×2

de (2)

$$2x = \frac{dy}{dt} - 5y$$

$$x = \frac{1}{2} \frac{dy}{dt} - \frac{5}{2} y$$

$$\frac{dx}{dt} = \frac{1}{2} \frac{d^2y}{dt^2} - \frac{5}{2} \frac{dy}{dt}$$

en (1)

$$\left[\frac{1}{2} \frac{d^2y}{dt^2} - \frac{5}{2} \frac{dy}{dt} \right] = 3 \left[\frac{1}{2} \frac{dy}{dt} - \frac{5}{2} y \right] + 4y$$

$$\frac{d^2y}{dt^2} - 5 \frac{dy}{dt} = 3 \left(\frac{dy}{dt} - 5y \right) + 8y$$

$$\frac{d^2y}{dt^2} - 8 \frac{dy}{dt} + 7y = 0 \rightarrow \text{EDO(2) LccH.}$$

$$\begin{array}{l} \frac{dx}{dt} = 3x + 4y \\ \frac{dy}{dt} = 2x + 5y \end{array} \quad \left[\begin{array}{l} \text{S(2) EDO(1)} \\ x(t) \quad y(t) \end{array} \right]$$

$$m^2 - 8m + 7 = 0 \quad (m-1)(m-7) = 0$$

$$\left(\begin{array}{l} y(t) = c_1 e^t + c_2 e^{7t} \quad m_1 = 1 \quad m_2 = 7 \quad m_1 \neq m_2 \in \mathbb{R} \\ \frac{dy}{dt} = c_1 e^t + 7c_2 e^{7t} \end{array} \right)$$

$$x(t) = \frac{1}{2} (c_1 e^t + 7c_2 e^{7t}) - \frac{5}{2} (c_1 e^t + c_2 e^{7t})$$

$$\begin{array}{l} x(t) = -2c_1 e^t + c_2 e^{7t} \\ y(t) = c_1 e^t + c_2 e^{7t} \end{array} \quad \begin{array}{l} \frac{dx}{dt} = -2c_1 e^t + 7c_2 e^{7t} \\ \frac{dy}{dt} = c_1 e^t + 7c_2 e^{7t} \end{array}$$

$$\begin{array}{l} \frac{dx}{dt} = 3x + 4y \\ \frac{dy}{dt} = 2x + 5y \end{array} \quad \begin{array}{l} -2c_1 e^t + 7c_2 e^{7t} = -6c_1 e^t + 3c_2 e^{7t} + 4c_1 e^t + 4c_2 e^{7t} \\ -2c_1 e^t + 7c_2 e^{7t} = -2c_1 e^t + 7c_2 e^{7t} \\ (-2c_1 + 2c_1)e^t + (7c_2 - 7c_2)e^{7t} = 0 \\ (0)e^t + (0)e^{7t} = 0 \\ 0 = 0 \end{array}$$

$$\frac{dx}{dt} = 3x + 4y$$

$$\frac{dy}{dt} = 2x + 5y$$

$$\bar{x} = \begin{bmatrix} x(t) \\ y(t) \end{bmatrix} \quad \frac{d}{dt} \bar{x} = \begin{bmatrix} \frac{d}{dt} x(t) \\ \frac{d}{dt} y(t) \end{bmatrix}$$

$$\frac{d}{dt} \begin{bmatrix} x(t) \\ y(t) \end{bmatrix} = \begin{bmatrix} 3 & 4 \\ 2 & 5 \end{bmatrix} \times \begin{bmatrix} x(t) \\ y(t) \end{bmatrix}$$

Matriz Exponencial

$$\boxed{\frac{d}{dt} \bar{x} = A \bar{x}} \rightarrow \bar{x} = \begin{bmatrix} e^{At} \end{bmatrix} \bar{x}(0)$$

$$\left. \begin{array}{l} x(t) = _{-}C_1 e^{7t} + _{-}C_2 e^t \\ y(t) = _{-}C_1 e^{7t} - \frac{1}{2} _{-}C_2 e^t \end{array} \right\} \left. \begin{array}{l} x(t) = C_1 e^{7t} - 2C_2 e^t \\ y(t) = C_1 e^{7t} + C_2 e^t \end{array} \right.$$

$$x(t) = \frac{2}{3} C_1 e^t + \frac{1}{3} C_1 e^{7t} + \frac{2}{3} C_2 e^{7t} - \frac{2}{3} C_2 e^t$$

$$y(t) = \frac{1}{3} C_1 e^{7t} - \frac{1}{3} C_1 e^t + \frac{1}{3} C_2 e^t + \frac{2}{3} C_2 e^{7t}$$

$$x(t) = \left(\frac{2}{3} c_1 - \frac{2}{3} c_2 \right) e^t + \left(\frac{1}{3} c_1 + \frac{2}{3} c_2 \right) e^{7t}$$

$$y(t) = \left(-\frac{1}{3} c_1 + \frac{1}{3} c_2 \right) e^t + \left(\frac{1}{3} c_1 + \frac{2}{3} c_2 \right) e^{7t}$$

$$c_{10} = -\frac{1}{3} c_1 + \frac{1}{3} c_2 \quad c_{20} = \frac{1}{3} c_1 + \frac{2}{3} c_2$$

$$\left| \begin{array}{l} x(t) = -2c_{10} e^t + c_{20} e^{7t} \\ y(t) = c_{10} e^t + c_{20} e^{7t} \end{array} \right.$$

$$\frac{d}{dx} e^{ax} = ae^{ax}$$

$$e^{ax} \Big|_{x=0} = 1$$

$$\frac{d}{dt} [e^{At}] = A \cdot [e^{At}]$$

$$[e^{At}] \Big|_{t=0} = I.$$

$$e^{-ax} = [e^{ax}]^{-1}$$

$$[e^{At}]^{-1} = e^{A(-t)}$$

$$e^t = 1 + \frac{t}{1!} + \frac{t^2}{2!} + \frac{t^3}{3!} + \dots + \frac{t^k}{k!}$$

$$e^t = 1 + 1 + \frac{1}{2} + \frac{1}{6} + \frac{1}{24} + \dots$$

$$= 2 + 0.5 + 0.166 + 0.0416$$

$$= 2.70764$$

$$e^{at} = 1 + \frac{at}{1!} + \frac{at^2}{2!} + \frac{at^3}{3!} + \dots + \frac{at^k}{k!}$$

$$e^{at} = 1 + \frac{a}{1!}t + \frac{a^2}{2!}t^2 + \frac{a^3}{3!}t^3 + \dots + \frac{a^k}{k!}t^k$$

$$e^{At} = I + \frac{A}{1!}t + \frac{A^2}{2!}t^2 + \frac{A^3}{3!}t^3 + \dots + \frac{A^k}{k!}t^k$$

Hamilton-Cayley.

Todo valor propio satisface su matriz A.

$$\det(A - \lambda I) = 0 \quad \lambda_1, \lambda_2, \lambda_3, \dots, \lambda_n$$

$$\lambda^n + a_1\lambda^{n-1} + \dots + a_{n-1}\lambda + a_n = 0$$

$$A^n + a_1A^{n-1} + \dots + a_{n-1}A + a_nI = [0]$$

$$A^n = -a_1A^{n-1} - \dots - a_{n-1}A - a_nI.$$

$n \times n$

$$e^{At} = \beta_0(t) I + \beta_1(t) A + \dots + \beta_{n-1}(t) A^{n-1}$$

$$e^{\lambda_1 t} = \beta_0(t) (1) + \beta_1(t) \lambda_1 + \dots + \beta_{n-1}(t) \lambda_1^{n-1}$$

$$e^{\lambda_2 t} = \beta_0(t) (1) + \beta_1(t) \lambda_2 + \dots + \beta_{n-1}(t) \lambda_2^{n-1}$$

:

$$e^{\lambda_n t} = \underline{\hspace{2cm}}$$

$$A = \begin{bmatrix} 3 & 4 \\ 2 & 5 \end{bmatrix}$$

$$\det(A - \lambda I) = 0$$

$$\begin{vmatrix} 3-\lambda & 4 \\ 2 & 5-\lambda \end{vmatrix} = 0 \quad (3-\lambda)(5-\lambda) - 8 = 0$$

$$\lambda^2 - 8\lambda + 15 - 8 = 0$$

$$\lambda^2 - 8\lambda + 7 = 0 \quad \begin{array}{l} \lambda_1 = 1 \\ \lambda_2 = 7 \end{array}$$

$$e^{At} = B(t)I + \beta_1(t)A.$$

$$C^t = B_0(t) + B_1(t)$$

$$C^t = B_0(t) + 7B_1(t)$$

$$e^{At} - e^t = 6B_1(t) \rightarrow B_1(t) = \frac{1}{6}(e^{At} - e^t)$$

$$B_0(t) = e^t - B_1(t)$$

$$B_0(t) = e^t - \frac{1}{6}e^{At} + \frac{1}{6}e^t$$

$$B_0(t) = -\frac{1}{6}e^{At} + \frac{7}{6}e^t$$

$$C^t = \left(-\frac{1}{6}e^{At} + \frac{7}{6}e^t \right) \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + \left(\frac{1}{6}e^{At} - \frac{1}{6}e^t \right) \begin{bmatrix} 3 & 4 \\ 2 & 5 \end{bmatrix}$$

$$C^t = \begin{bmatrix} -\frac{1}{6} + \frac{3}{6} & \frac{4}{6} \\ \frac{2}{6} & -\frac{1}{6} + \frac{5}{6} \end{bmatrix} e^{At} + \begin{bmatrix} \frac{7}{6} - \frac{3}{6} & -\frac{4}{6} \\ -\frac{2}{6} & \frac{7}{6} - \frac{5}{6} \end{bmatrix} e^t$$

$$C^t = \begin{bmatrix} \frac{1}{3} & \frac{2}{3} \\ \frac{1}{3} & +\frac{2}{3} \end{bmatrix} e^{At} + \begin{bmatrix} \frac{2}{3} & -\frac{2}{3} \\ -\frac{1}{3} & \frac{1}{3} \end{bmatrix} e^t$$

$$C^t \Big|_{t=0} = \begin{bmatrix} \frac{2}{3} & 0 \\ 0 & \frac{2}{3} \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

