

Problem 1

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$$1. \quad \frac{y}{1+y^2} y' = x \iff \int \frac{y}{1+y^2} dy = \int x dx$$

$$\iff \frac{1}{2} \ln(1+y^2) = \frac{x^2}{2} + C$$

$$\iff 1+y^2 = e^{2(\frac{x^2}{2} + C)} = e^{x^2 + 2C}$$

$$2. \quad y' \neq \frac{1}{1+x} y = \frac{\cos x}{1+x}$$

$$m = e^{\int \frac{1}{1+x} dx} = e^{\ln(1+x)} = 1+x$$

$$y = \frac{1}{m} \left(\int m \frac{\cos x}{1+x} dx \right) = \frac{1}{1+x} \int \cos x dx = \frac{1}{1+x} (\sin x + C)$$

$$3. \quad y' = -\frac{y(3x+y)}{x(x+y)} \quad \text{set } v = \frac{y}{x}$$

$$y' = v + xv' = -v \cdot \frac{3+v}{1+v} \iff xv' = -\frac{2v^2+4v}{1+v}$$

$$\int \frac{1+v}{2v^2+4v} dv = \int \frac{1}{x} dx = \ln|x| + C$$

On the other hand, $\int \frac{1+v}{2v^2+4v} dv = \frac{1}{4} \int \frac{1}{v} + \frac{1}{v+2} dv = \frac{1}{4} (\ln|v| + \ln|v+2|)$

Therefore, $\ln|v^2+2v| = \ln|x|^4 + 4C \iff v^2+2v = C_1 x^4$

$$(v+1)^2 = 1+C_1x^4$$

$$y = vx = x(-1 \pm \sqrt{1+C_1x^4})$$

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4. $v = x + y + z$

$$v' = y' + 1 = \sqrt{v} + 1 \iff \int \frac{1}{1+\sqrt{v}} dv = \int 1 dx = x + C$$

$$\int \frac{1}{1+\sqrt{v}} dv \stackrel{z=\sqrt{v}}{=} \int \frac{2z dz}{1+z} = \int 2 - \frac{2}{1+z} dz = 2z - 2 \ln|1+z|$$

$$= 2\sqrt{v} - 2 \ln(1+\sqrt{v})$$

Therefore. $2\left(\sqrt{x+y+z} - \ln(1+\sqrt{x+y+z})\right) = x + C.$

5. $y' + \frac{6}{x}y = 3y^{\frac{4}{3}}$ $v = y^{1-\frac{4}{3}} = y^{-\frac{1}{3}}$

$$v' = -\frac{1}{3}y^{-\frac{4}{3}}y' = -\frac{1}{3}y^{-\frac{4}{3}}\left(3y^{\frac{4}{3}} - \frac{6}{x}y\right) = -1 + \frac{2}{x}y^{-\frac{1}{3}} = \frac{2}{x}v - 1$$

It is easy to see $v = x^2 \int -x^{-2} dx = x^2(x^{-1} + C) = x + cx^2$

So $y = v^{-3} = (x + cx^2)^{-3}$

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$$6. \quad M = \cos x + \ln y \quad N = \frac{x}{y} + e^y$$

$$M_y = N_x = \frac{1}{y} \quad \text{Therefore the ODE is exact.}$$

Then we solve

$$\begin{cases} F_x = \cos x + \ln y & \text{--- (1)} \\ F_y = \frac{x}{y} + e^y & \text{--- (2)} \end{cases}$$

From (1) $F = \sin x + x \ln y + g(y)$

From (2) $F_y = \frac{x}{y} + g'(y) = \frac{x}{y} + e^y$ so $g = e^y$.

Therefore: the solution is $\sin x + x \ln y + e^y = C$.

Problem 2. We ~~define~~ set $m(t)$ to be the amount of salt at t

and $V(t) = 100 + 2t$ to be the volume of the brine at t .

$$\int m(0) = 50$$

$$\left\{ \begin{aligned} m'(t) &= 1 \times 5 - \frac{m(t)}{V(t)} \times 3 = 5 - \frac{3m(t)}{100+2t} \end{aligned} \right.$$

It is easy to see $m(t) = (100 + 2t)^{-\frac{3}{2}} \int 5(100 + 2t)^{\frac{3}{2}} dt$

$$= (100 + 2t) + C(100 + 2t)^{-\frac{3}{2}}$$

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Since $m(0) = 50$, $C = -50000$ and

$$m(t) = 100 + 2t - 50000(100 + 2t)^{-\frac{3}{2}}$$

If t_0 is the time when the tank is full, then.

$$100 + 2t_0 = 400 \quad \text{so} \quad t_0 = 150.$$

Therefore

$$m(t_0) = 100 + 150 \times 2 - 50000(100 + 150 \times 2)^{-\frac{3}{2}}$$
$$= 400 - \frac{25}{4} \text{ (lb)}.$$

Problem 3.

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

1. $r^2 - 3r + 2 = 0 \iff \cancel{(2r+1)}(r$

$$y = c_1 e^x + c_2 e^{2x}$$

2. $4r^2 + 4r + 1 = 0 \iff (2r+1)^2 = 0$

$$y = (c_1 + c_2 x) e^{-\frac{x}{2}}$$

3. $r^2 + 6r + 10 = 0 \iff (r+3)^2 = -1 \quad r = -3 \pm i$

$$y = c_1 e^{-3x} \cos x + c_2 e^{-3x} \sin x$$

$$5. \quad r^3 + 3r^2 + 3r + 1 = 0 \iff (r+1)^3 = 0$$

$$y = (c_1 + c_2x + c_3x^2) e^{-x}$$

$$\text{Problem 4. 1. } r^3 = 1 \iff (r-1)(r^2+r+1) = 0$$

$$\iff (r-1) \left(\left(r + \frac{1}{2}\right)^2 + \frac{3}{4} \right) = 0$$

$$r_1 = 1 \quad r_2 = -\frac{1}{2} \pm \frac{\sqrt{3}}{2}i$$

~~y =~~

$$y = c_1 e^x + c_2 e^{-\frac{x}{2}} \cos \frac{\sqrt{3}}{2}x + c_3 e^{-\frac{x}{2}} \sin \frac{\sqrt{3}}{2}x$$

$$\text{Since } y(0) = 1, \quad y'(0) = y''(0) = 0$$

$$\begin{cases} c_1 + c_2 = 1 \\ c_1 - \frac{c_2}{2} + \frac{\sqrt{3}}{2}c_3 = 0 \\ c_1 - \frac{1}{2} \left(\frac{\sqrt{3}}{2}c_3 - \frac{c_2}{2} \right) + \frac{\sqrt{3}}{2} \left(-\frac{\sqrt{3}}{2}c_2 - \frac{c_3}{2} \right) = 0 \end{cases} \implies \begin{cases} c_1 = \frac{1}{3} \\ c_2 = \frac{2}{3} \\ c_3 = 0 \end{cases}$$

$$2. \quad r^2 + 2r + 2 = 0 \iff (r+1)^2 = -1 \quad r = -1 \pm i$$

$$y_c = c_1 e^{-x} \cos x + c_2 e^{-x} \sin x$$

$$W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = e^{-2x}$$

$$= c_1 y_1 + c_2 y_2$$

$$y_p = -e^{-x} \cos x \int \frac{e^{-x} \sin x \cancel{e^{-x}} e^{-x}}{e^{-2x}} dx + e^{-x} \sin x \int \frac{e^{-x} \cos x \cdot e^{-x}}{e^{-2x}} dx$$

$$= -e^{-x} \cos x (-\cos x) + e^{-x} \sin^2 x = e^{-x}$$

$$y = e^{-x} + c_1 e^{-x} \cos x + c_2 e^{-x} \sin x$$

$$\begin{cases} y(0) = 1 \\ y'(0) = 2 \end{cases} \Rightarrow \begin{cases} 1 + c_1 = 1 \\ -1 + c_1 + c_2 = 2 \end{cases} \Rightarrow \begin{cases} c_1 = 0 \\ c_2 = 3 \end{cases}$$

Problem 5. Set $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ and $B = \begin{pmatrix} a_1 & b_1 \\ c_1 & d_1 \end{pmatrix}$

$$\det(AB) = \det \begin{pmatrix} aa_1 + bc_1 & ab_1 + bd_1 \\ ca_1 + dc_1 & cb_1 + dd_1 \end{pmatrix} = (aa_1 + bc_1)(cb_1 + dd_1) - (ca_1 + dc_1)(ab_1 + bd_1)$$

$$= aca_1b_1 + ada_1d_1 + bcb_1c_1 + bdc_1d_1$$

$$- (aca_1b_1 + bca_1d_1 + adc_1b_1 + bdc_1d_1)$$

$$= (ad - bc)(a_1d_1 - b_1c_1) = \det A \cdot \det B$$

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Problem 6. proof: Set $A = (a_{ij})_{1 \leq i, j \leq n}$ and $B = (b_{ij})_{1 \leq i, j \leq n}$.

$$AB = \left(\sum_{k=1}^n a_{ik} b_{kj} \right)_{1 \leq i, j \leq n}.$$

$$(AB)^T_{ij} = \sum_{k=1}^n a_{jk} b_{ki} = \sum_{k=1}^n b_{ik}^T a_{kj}^T = B^T A^T$$

Problem 7. 1.
$$\begin{pmatrix} 2 & 3 & 2 & 3 \\ 4 & -5 & 5 & -7 \\ -3 & 7 & -2 & 5 \end{pmatrix} \xrightarrow{\substack{\textcircled{2} - \textcircled{1} \\ \textcircled{3} + \frac{3}{2}\textcircled{1}}} \begin{pmatrix} 2 & 3 & 2 & 3 \\ 0 & -11 & 1 & -13 \\ 0 & \frac{23}{2} & 1 & \frac{13}{2} \end{pmatrix}$$

$$\xrightarrow{\textcircled{3} \times 2} \begin{pmatrix} 2 & 3 & 2 & 3 \\ 0 & -11 & 1 & -13 \\ 0 & 23 & 2 & 13 \end{pmatrix} \xrightarrow{\textcircled{3} + \frac{23}{11}\textcircled{2}} \begin{pmatrix} 2 & 3 & 2 & 3 \\ 0 & -11 & 1 & -13 \\ 0 & 0 & \frac{34}{11} & -\frac{156}{11} \end{pmatrix}$$

$$\begin{cases} 2x + 3y + 2z = 3 \\ -11y + z = -13 \\ \frac{34}{11}z = -\frac{156}{11} \end{cases} \implies \begin{cases} x = \frac{84}{17} \\ y = \frac{13}{17} \\ z = -\frac{78}{17} \end{cases}$$

$$2. \begin{pmatrix} 2 & 3 & 2 & 1 \\ 1 & 0 & 3 & -7 \\ 2 & 2 & 3 & 3 \end{pmatrix} \xrightarrow{\textcircled{2} \Leftrightarrow \textcircled{1}} \begin{pmatrix} 1 & 0 & 3 & -7 \\ 2 & 3 & 2 & 1 \\ 2 & 2 & 3 & 3 \end{pmatrix}$$

$$\begin{matrix} \textcircled{2} - \textcircled{1} \\ \textcircled{3} - \textcircled{1} \end{matrix} \rightarrow \begin{pmatrix} 1 & 0 & 3 & -7 \\ 0 & 3 & -4 & 15 \\ 0 & 2 & -3 & 17 \end{pmatrix} \xrightarrow{\textcircled{3} - \frac{2}{3}\textcircled{2}} \begin{pmatrix} 1 & 0 & 3 & -7 \\ 0 & 3 & -4 & 15 \\ 0 & 0 & -\frac{1}{3} & 7 \end{pmatrix}$$

$$\begin{cases} x + 3z = -7 \\ 3y - 4z = 15 \\ -\frac{1}{3}z = 7 \end{cases} \Rightarrow \begin{cases} x = -56 \\ y = -23 \\ z = -21 \end{cases}$$

Problem 8. $\begin{pmatrix} k & 1 & 1 & 1 \\ 1 & k & 1 & 1 \\ 1 & 1 & k & 1 \end{pmatrix} \xrightarrow{\textcircled{2} \Leftrightarrow \textcircled{1}} \begin{pmatrix} 1 & k & 1 & 1 \\ k & 1 & 1 & 1 \\ 1 & 1 & k & 1 \end{pmatrix} \begin{matrix} \textcircled{2} - k\textcircled{1} \\ \textcircled{3} - \textcircled{1} \end{matrix}$

$$\rightarrow \begin{pmatrix} 1 & k & 1 & 1 \\ 0 & 1-k^2 & 1-k & 1-k \\ 0 & 1-k & k-1 & 0 \end{pmatrix} \textcircled{*}$$

Case 1. $k=1$ $\textcircled{*} = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \rightarrow x+y+z=1$
(infinitely many solutions)

Case 2 $k \neq 1$ $\textcircled{*} \xrightarrow{\frac{1}{1-k} \times \textcircled{2}} \frac{1}{1-k} \times \textcircled{3}} \begin{pmatrix} 1 & k & 1 & 1 \\ 0 & 1+k & 1 & 1 \\ 0 & 1 & -1 & 0 \end{pmatrix} \xrightarrow{\textcircled{2} \Leftrightarrow \textcircled{3}} \begin{pmatrix} 1 & k & 1 & 1 \\ 0 & 1 & -1 & 0 \\ 0 & 1+k & 1 & 1 \end{pmatrix} \xrightarrow{\textcircled{3} - (1+k)\textcircled{2}}$

$$\begin{pmatrix} 1 & k & 1 & 1 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & k+2 & 1 \end{pmatrix} \rightarrow \begin{cases} x + ky + z = 1 \\ y - z = 0 \\ (k+2)z = 1 \end{cases}$$

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If $k = -2$, there is no solution

Otherwise, $z = \frac{1}{k+2} = y$ $x = \frac{1}{k+2}$ (unique solution)

Problem 9. 1. $e^A = e^{I + \begin{pmatrix} 0 & 2 \\ 0 & 0 \end{pmatrix}} = I \cdot e^{\begin{pmatrix} 0 & 2 \\ 0 & 0 \end{pmatrix}} = \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix}$

2. $e^A = \begin{pmatrix} 1 & a & b + \frac{ac}{2} \\ 0 & 1 & c \\ 0 & 0 & 1 \end{pmatrix}$

3. Consider $x' = \begin{pmatrix} 3 & -10 \\ 1 & -4 \end{pmatrix} x$. $\det(A - \lambda I) = \begin{vmatrix} 3-\lambda & -10 \\ 1 & -4-\lambda \end{vmatrix} = 0$

$$\Leftrightarrow (\lambda+2)(\lambda-1) = 0$$

$\lambda_1 = -2$ $\begin{pmatrix} 5 & -10 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = 0$ $\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$

$\lambda_2 = 1$ $\begin{pmatrix} 2 & -10 \\ 1 & -5 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = 0$ $\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 5 \\ 1 \end{pmatrix}$

$$\Phi(t) = \begin{pmatrix} 2e^{-2t} & 5e^t \\ e^{-2t} & e^t \end{pmatrix}$$

$$\Phi(0) = \begin{pmatrix} 2 & 5 \\ 1 & 1 \end{pmatrix}$$

$$\Phi^{-1}(0) = \frac{1}{-3} \begin{pmatrix} 1 & -1 \\ -5 & 2 \end{pmatrix} \quad (10)$$

$$e^A = \Phi(t) \cdot \Phi^{-1}(0) = -\frac{1}{3} \begin{pmatrix} 2e^{-2t} & 5e^t \\ e^{-2t} & e^t \end{pmatrix} \begin{pmatrix} 1 & -1 \\ -5 & 2 \end{pmatrix}$$

$$= -\frac{1}{3} \begin{pmatrix} 2e^{-2t} - 25e & -2e^{-2t} + 10e \\ e^{-2t} - 5e & -e^{-2t} + 2e \end{pmatrix}$$

4. $A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$ $A^2 = I$ $A^3 = A$ \dots

$$A^{2n} = I \quad \text{and} \quad A^{2n+1} = A.$$

$$e^A = \sum_{k=0}^{\infty} \frac{A^k}{k!} = \sum_{k=0}^{\infty} \frac{I}{(2k)!} + \sum_{k=0}^{\infty} \frac{A}{(2k+1)!}$$

Since $e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!}$ and $e^{-x} = \sum_{k=0}^{\infty} \frac{x^k (-1)^k}{k!}$

$$\sum_{k=0}^{\infty} \frac{1}{(2k)!} = \frac{e^1 + e^{-1}}{2} = \cosh 1 \quad \text{and} \quad \sum_{k=0}^{\infty} \frac{1}{(2k+1)!} = \frac{e^1 - e^{-1}}{2} = \sinh 1$$

So $e^A = \cosh 1 \cdot I + (\sinh 1) A$

$$= \begin{pmatrix} \cosh 1 & \sinh 1 \\ \sinh 1 & \cosh 1 \end{pmatrix}$$

Problem 10

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$$1. A = \begin{pmatrix} 3 & 0 & 1 \\ 9 & -1 & 2 \\ -9 & 4 & -1 \end{pmatrix} \quad \det(A - \lambda I) = \begin{vmatrix} 3-\lambda & 0 & 1 \\ 9 & -1-\lambda & 2 \\ -9 & 4 & -1-\lambda \end{vmatrix} = (3-\lambda)((\lambda+1)^2+1)$$

$$\lambda_1 = 3 \cdot \begin{pmatrix} 0 & 0 & 1 \\ 9 & -4 & 2 \\ -9 & 4 & -4 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 0 \Rightarrow \begin{cases} z = 0 \\ 9x - 4y + 2z = 0 \\ -9x + 4y - 4z = 0 \end{cases} \Rightarrow \begin{cases} 9x - 4y = 0 \\ z = 0 \end{cases}$$

$$v = \begin{pmatrix} 4 \\ 9 \\ 0 \end{pmatrix} \quad x_1 = e^{3t} \begin{pmatrix} 4 \\ 9 \\ 0 \end{pmatrix}$$

$$\lambda_2 = -1 + i \begin{pmatrix} 4-i & 0 & 1 \\ 9 & -i & 2 \\ -9 & 4 & -i \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 0 \Rightarrow \begin{cases} (4-i)x + z = 0 \\ 9x - iy + 2z = 0 \\ -9x + 4y - iz = 0 \end{cases}$$

$$v = \begin{pmatrix} 1 \\ 2-i \\ i-4 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ -4 \end{pmatrix} + i \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix}$$

$$\tilde{x}_2 = e^{(-1+i)t} \left(\begin{pmatrix} 1 \\ 2 \\ -4 \end{pmatrix} + i \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix} \right) = e^{-t} (\cos t + i \sin t) \left(\begin{pmatrix} 1 \\ 2 \\ -4 \end{pmatrix} + i \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix} \right)$$

$$= e^{-t} \left(\cos t \begin{pmatrix} 1 \\ 2 \\ -4 \end{pmatrix} - \sin t \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix} \right) + i \left(e^{-t} \sin t \begin{pmatrix} 1 \\ 2 \\ -4 \end{pmatrix} + e^{-t} \cos t \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix} \right)$$

$$X_2(t) = e^{-t} \begin{pmatrix} \cos t - \sin t \\ 2 \cos t + \sin t \\ -4 \cos t - \sin t \end{pmatrix}$$

$$X_3(t) = e^{-t} \begin{pmatrix} \sin t \\ 2 \sin t - \cos t \\ -4 \sin t + \cos t \end{pmatrix}$$

$$X = C_1 X_1(t) + C_2 X_2(t) + C_3 X_3(t)$$

$$2. tA = 2tI + B \quad B = \begin{pmatrix} 0 & t & 0 & t \\ 0 & 0 & t & 0 \\ 0 & 0 & 0 & t \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad B^2 = \begin{pmatrix} 0 & 0 & t^2 & 0 \\ 0 & 0 & 0 & t^2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$B^3 = \begin{pmatrix} 0 & 0 & 0 & t^3 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad B^n = 0 \quad (n \geq 4)$$

$$e^B = I + B + \frac{B^2}{2!} + \frac{B^3}{3!} = \begin{pmatrix} 1 & t & \frac{t^2}{2} & \frac{t^3}{6} \\ 0 & 1 & t & \frac{t^2}{2} \\ 0 & 0 & 1 & t \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$e^{tA} = e^{2t} \begin{pmatrix} 1 & t & \frac{t^2}{2} & \frac{t^3}{6} \\ 0 & 1 & t & \frac{t^2}{2} \\ 0 & 0 & 1 & t \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$X(t) = e^{tA} \begin{pmatrix} C_1 \\ C_2 \\ C_3 \\ C_4 \end{pmatrix}$$

Problem 11

$$A = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 1 & 6 & 3 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 1 \end{pmatrix} \quad At = tI + B$$

where $B = \begin{pmatrix} 0 & 2t & 3t & 4t \\ 0 & 0 & 6t & 3t \\ 0 & 0 & 0 & 2t \\ 0 & 0 & 0 & 0 \end{pmatrix}$ $B^2 = \begin{pmatrix} 0 & 0 & 12t^2 & 12t^2 \\ 0 & 0 & 0 & 12t^2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$ $B^3 = \begin{pmatrix} 0 & 0 & 0 & 24t^3 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$

$B^n = 0$ for $n \geq 4$

$$e^B = \begin{pmatrix} 1 & 2t & 3t+6t^2 & 4t+6t^2+4t^3 \\ 0 & 1 & 6t & 3t+6t^2 \\ 0 & 0 & 1 & 2t \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$e^{At} = e^t \begin{pmatrix} 1 & 2t & 3t+6t^2 & 4t+6t^2+4t^3 \\ 0 & 1 & 6t & 3t+6t^2 \\ 0 & 0 & 1 & 2t \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$e^{-B} = \begin{pmatrix} 1 & -2t & -3t+6t^2 & -4t+6t^2-24t^3 \\ 0 & 1 & -6t & -3t+6t^2 \\ 0 & 0 & 1 & -2t \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$e^{-At} = e^{-t} \begin{pmatrix} 1 & -2t & -3t+6t^2 & -4t+6t^2-24t^3 \\ 0 & 1 & 6t & -3t+6t^2 \\ 0 & 0 & 1 & -2t \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$x_p = e^{tA} \int e^{-tA} e^t \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} dt = e^{tA} \int \begin{pmatrix} -4t+6t^2-24t^3 \\ -3t+6t^2 \\ -2t \\ 1 \end{pmatrix} dt$$

$$= e^{tA} \begin{pmatrix} -2t^2 + 2t^3 - 6t^4 \\ -\frac{3t^2}{2} + 2t^3 \\ -t^2 \\ t \end{pmatrix} =$$

$$= e^t \begin{pmatrix} 1 & 2t & 3t+6t^2 & 4t+6t^2+4t^3 \\ 0 & 1 & 6t & 3t+6t^2 \\ 0 & 0 & 1 & 2t \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} -2t^2+2t^3-6t^4 \\ -\frac{3t^2}{2}+2t^3 \\ -t^2 \\ t \end{pmatrix} \quad (14)$$

$$= e^t \begin{pmatrix} -2t^2+2t^3-6t^4-3t^3+4t^4-3t^3-6t^4+4t^2+6t^3+4t^4 \\ -\frac{3t^2}{2}+2t^3+6t^3+3t^2+6t^3 \\ -t^2+2t^2 \\ t \end{pmatrix}$$

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

$$X = X_p + X_c = X_p + e^{-t} \begin{pmatrix} 1 & 2t & 3t+6t^2 & 4t+6t^2+4t^3 \\ 0 & 1 & 6t & 3t+6t^2 \\ 0 & 0 & 1 & 2t \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{pmatrix}$$

$$\text{Since } X(0) = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \Leftrightarrow \begin{pmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$