

Resolvendo equações diferenciais

$$x = x(t)$$

CONSIDERAMOS

$$\ddot{x} - a\dot{x} - bx = 0 \quad x(0) = x_0 \quad \dot{x}(0) = v_0$$

$$X = \begin{pmatrix} \dot{x} \\ x \end{pmatrix}$$

$$\dot{X} = \begin{pmatrix} a & b \\ 1 & 0 \end{pmatrix} X = MX$$

$$X(t) = \exp[Mt] X(0)$$

teremos que calcular o exponencial de Mt
precisamos então achar os autovalores de M

$$(a-\lambda)(-\lambda) - b = 0 \rightarrow \lambda^2 - a\lambda - b = 0$$

$\lambda_1 \neq \lambda_2 \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}$
 $\lambda_1 = \lambda_2 \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix}$

primeiro caso

$$X(t) = S \begin{pmatrix} e^{\lambda_1 t} & 0 \\ 0 & e^{\lambda_2 t} \end{pmatrix} S^{-1} X(0)$$

segundo caso

$$1 + \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} t + \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix}^2 \frac{t^2}{2!} + \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix}^3 \frac{t^3}{3!} + \dots$$

$$1 + \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} t + \begin{pmatrix} \lambda^2 & 2\lambda \\ 0 & \lambda^2 \end{pmatrix} \frac{t^2}{2!} + \begin{pmatrix} \lambda^3 & 3\lambda^2 \\ 0 & \lambda^3 \end{pmatrix} \frac{t^3}{3!} + \dots$$

diagonal $e^{\lambda t}$

off-diagonal
(up)

$$= [1 + \lambda t + \frac{\lambda^2 t^2}{2!} + \dots] = t e^{\lambda t}$$

$$X(t) = S \begin{pmatrix} e^{\lambda t} & 0 \\ 0 & t e^{\lambda t} \end{pmatrix} S^{-1} X(0)$$

$$x(0) = 1 \quad \dot{x}(0) = 2$$

$$(\lambda-1)(\lambda-3) = \lambda^2 - 4\lambda + 3$$

$$a=4 \quad b=-3$$

$$\ddot{x} - 4\dot{x} + 3x = 0$$

$$\begin{pmatrix} 4 & -3 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} = \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} \begin{pmatrix} 3 & 0 \\ 0 & 1 \end{pmatrix}$$

$$4\alpha - 3\gamma = 3\alpha$$

$$\alpha = 3\gamma$$

$$4\beta - 3\delta = \beta$$

$$\beta = \delta$$

$$\beta = \delta = \gamma = 1 \quad \alpha = 3$$

$$S = \begin{pmatrix} 3 & 1 \\ 1 & 1 \end{pmatrix} \quad S^{-1} = \frac{1}{2} \begin{pmatrix} 1 & -1 \\ -1 & 3 \end{pmatrix}$$

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

$$x(t) = \frac{e^{3t} + e^t}{2}$$

$$\begin{pmatrix} 4 & -4 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} = \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 0 & 2 \end{pmatrix}$$

$$(\lambda-2)^2 = \lambda^2 - 4\lambda + 4$$

$$a=4 \quad b=-4$$

$$4(\alpha - \gamma) = 2\alpha$$

$$\alpha = 2\gamma$$

$$4(\beta - \delta) = \alpha + 2\beta$$

$$\beta = \gamma + 2\delta$$

$$\delta = \delta = 1 \quad \alpha = 2 \quad \beta = 3$$

$$S = \begin{pmatrix} 2 & 3 \\ 1 & 1 \end{pmatrix} \quad S^{-1} = \begin{pmatrix} -1 & 3 \\ 1 & -2 \end{pmatrix}$$

$$X(t) = \begin{pmatrix} 2 & 3 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} e^{2t} & t e^{2t} \\ 0 & e^{2t} \end{pmatrix} \begin{pmatrix} -1 & 3 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} 2 \\ 1 \end{pmatrix} = e^{2t} \begin{pmatrix} 2 & 2t+3 \\ 1 & t+1 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = e^{2t} \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$x(t) = e^{2t}$$

Mudamos os condições da última equação $x(0)=1$
 $\dot{x}(0)=1$ ←

$$\begin{aligned} X(t) &= \begin{pmatrix} 2 & 3 \\ 1 & 1 \end{pmatrix} e^{2t} \begin{pmatrix} 1 & t \\ 0 & 1 \end{pmatrix} \begin{pmatrix} -1 & 3 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} \\ &= e^{2t} \begin{pmatrix} 2 & 2t+3 \\ 1 & t+1 \end{pmatrix} \begin{pmatrix} 2 \\ -1 \end{pmatrix} \\ &= e^{2t} \begin{pmatrix} 1-2t \\ 1-t \end{pmatrix} = \begin{bmatrix} \dot{x}(t) \\ x(t) \end{bmatrix} \end{aligned}$$

$$x(t) = e^{2t} (1-t)$$

$$x(0) = 1$$

$$\begin{aligned} \dot{x}(t) &= 2e^{2t}(1-t) - e^{2t} \\ &= e^{2t}(1-2t) \quad \checkmark \end{aligned}$$

$$\dot{x}(0) = 1$$

$$x(0) = x_0 \quad \dot{x}(0) = v_0 \quad \text{NOVAS CONDIÇÕES}$$

$$\begin{aligned} X(t) &= e^{2t} \begin{pmatrix} 2 & 2t+3 \\ 1 & t+1 \end{pmatrix} \begin{pmatrix} -1 & 3 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} v_0 \\ x_0 \end{pmatrix} \\ &= e^{2t} \begin{pmatrix} 1+2t & -4t \\ t & 1-2t \end{pmatrix} \begin{pmatrix} v_0 \\ x_0 \end{pmatrix} \end{aligned}$$

$$x(t) = e^{2t} [(1-2t)x_0 + tv_0]$$

$$x(0) = x_0 \quad \checkmark$$

$$\begin{aligned} \dot{x}(t) &= e^{2t} \left\{ 2[(1-2t)x_0 + tv_0] - 2x_0 + v_0 \right\} \\ &= e^{2t} [-4tx_0 + (1+2t)v_0] \end{aligned}$$

$$\dot{x}(0) = v_0 \quad \checkmark$$

$$x_0 = 1 \quad v_0 = 2 \quad x(t) = e^{2t} \quad \checkmark$$

$$x_0 = 1 \quad v_0 = 1 \quad x(t) = e^{2t} (1-t) \quad \checkmark$$