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Lezioni di Analisi Matematica 2 e Complementi

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Ricevimento su appuntamento da concordare per email

$$A = \begin{bmatrix} 3 & -2 & 3 \\ 5 & -4 & 5 \\ 1 & -1 & 0 \end{bmatrix}$$

$$\begin{cases} x' = 3x - 2y + 3z \\ y' = 5x - 4y + 5z \\ z' = x - y \end{cases} \quad (\text{E.O.})$$

$$\begin{cases} x(t) = e^t & y(t) = e^t & z(t) = 0 \\ e^t = 3e^t - 2e^t + 0 \\ e^t = 5e^t - 4e^t + 0 \\ 0 = e^t - e^t \end{cases} \quad \text{TORNA}$$

(sol. trovate dopo)

$$\begin{cases} x' = 3x - 2y + 3z + 7e^{-t} \\ y' = 5x - 4y + 5z + 15e^{-t} \\ z' = x - y + e^{-t} \end{cases} \quad B(t) = \begin{pmatrix} 7 \\ 15 \\ 1 \end{pmatrix} e^{-t}$$

Trovare e^{tA} .

Polinomio caratteristico

$$\begin{aligned} \varphi(\lambda) &= \det \begin{bmatrix} 3-\lambda & -2 & 3 \\ 5 & -4-\lambda & 5 \\ 1 & -1 & -\lambda \end{bmatrix} = (3-\lambda)(4+\lambda)\lambda - 10 - 15 \\ &= (12 - \lambda - \lambda^2)\lambda - 25 - \{-15 + 5\lambda - 12 - 3\lambda + 10\lambda\} = \\ &= -\lambda^3 - \lambda^2 + 12\lambda - 25 - 12\lambda + 27 = -\lambda^3 - \lambda^2 + 2 \end{aligned}$$

VEDO CHE $P(1) = 0$

$P(\lambda) = -(\lambda-1)(\lambda^2+2\lambda+2)$

$$\begin{array}{ccc|ccc} & & & -1 & -1 & 0 & 2 \\ 1 & & & & -1 & -2 & -2 \\ \hline & & & -1 & -2 & -2 & 0 \end{array}$$

$\lambda^2+2\lambda+2 = (\lambda+1)^2+1$
 $\lambda_{1,2} = -1 \pm i$

TRE AUTOVALORI DISTINTI $\lambda_1 = 1$ $\lambda_{2,3} = -1 \pm i$
 (quelli complessi compaiono a coppie coniugate)

TROVO GLI AUTOVETTORI

$\lambda=1$ $\begin{bmatrix} 3 & -2 & 3 \\ 5 & -4 & 5 \\ 1 & -1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$ \checkmark $\begin{cases} 2x - 2y + 3z = 0 \\ 5x - 5y + 5z = 0 \\ x - y - z = 0 \end{cases}$

$\begin{cases} x = y+z \\ 2y + 2z - 2y + 3z = 0 \\ 5y + 5z - 5y + 5z = 0 \end{cases} \quad \begin{cases} x = y+z \\ z = 0 \\ 0 = 0 \end{cases} \quad \boxed{x=y \iff z=0}$

Per esempio $e_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$

$\lambda = -1 + i$

$\begin{bmatrix} 4-i & -2 & 3 \\ 5 & -3-i & 5 \\ 1 & -1 & 1-i \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \quad \begin{cases} (4-i)x - 2y + 3z = 0 \\ 5x - (3+i)y + 5z = 0 \\ x - y + (1-i)z = 0 \end{cases}$

$\begin{cases} 0 \cdot (4-i-2)y + [-(4-i)(1-i)+3]z = 0 \leftarrow -(4-i) \text{ III}^\circ \text{ riga} \\ 0 \cdot (2+i)y + 5iz = 0 \leftarrow -5 \text{ III}^\circ \text{ riga} \\ x - y + (1-i)z = 0 \end{cases}$

$\begin{cases} x - y + (1-i)z = 0 \\ (2-i)y + 5iz = 0 \\ (2-i)y + 5iz = 0 \end{cases} \quad \begin{matrix} 3 - (4-i)(1-i) = \\ 3 - (4-1-5i) = \\ 3 \end{matrix}$

STESSA Eq.

$$\begin{cases} y - (1-i)z = x \\ (2-i)y + 5iz = 0 \end{cases}$$

$$z = -\frac{(2-i)y}{5i}$$

$$y + \frac{(1-i)(2-i)y}{5i} = x \quad \Rightarrow \quad y + \frac{(2-1-3i)(-i)}{5} = x$$

$$\frac{5-i-3}{5} y = x$$

$$\frac{2-i}{5} y = x \quad y = \frac{5x}{2-i}$$

$$z = -\frac{(2-i)(2+i)x}{5i} =$$

$$y = \frac{5(2+i)x}{4+1} = (2+i)x$$

$$-\frac{5x}{5i} = ix$$

$$\boxed{\begin{matrix} y = (2+i)x \\ z = ix \end{matrix}} \quad e_2 = \begin{pmatrix} 1 \\ 2+i \\ i \end{pmatrix}$$

CONTROLLO

$$\begin{bmatrix} 3 & -2 & 3 \\ 5 & -4 & 5 \\ 1 & -1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 2+i \\ i \end{bmatrix} = \begin{bmatrix} 3-2(2+i)+3i \\ 5-4(2+i)+5i \\ 1-(2+i) \end{bmatrix} = \begin{bmatrix} 3-4-2i+3i \\ 5-8-4i+5i \\ 1-2-i \end{bmatrix} = \begin{bmatrix} -1+i \\ -3+i \\ -1-i \end{bmatrix}$$

$$= \stackrel{?}{=} (-1+i) \begin{bmatrix} 1 \\ 2+i \\ i \end{bmatrix} = \begin{bmatrix} -1+i \\ (-1+i)(2+i) \\ (-1+i)i \end{bmatrix} = \begin{bmatrix} -1+i \\ -2-1+i \\ -i-1 \end{bmatrix} = \begin{bmatrix} -1+i \\ -3+i \\ -i-1 \end{bmatrix} \quad \text{TO ENO}$$

Per motivi standard $e_3 = \bar{e}_2 = \begin{pmatrix} 1 \\ 2-i \\ -i \end{pmatrix}$

$$M = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2+i & 2-i \\ 0 & i & -i \end{bmatrix}$$

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

Previous o coles do M^{-1}

$$\det M = (2+i)(-i) - i(2-i) - [(2-i) - (2+i)] =$$
$$-i(2+i+2-i) - [-2i] =$$
$$-4i + 2i = \boxed{-2i}$$

$$M^{-1} = \frac{1}{-2i} \Leftrightarrow \begin{bmatrix} 1 & 1 & 0 \\ 1 & 2+i & i \\ 1 & 2-i & \boxed{-i} \end{bmatrix} = \frac{i}{2} \begin{bmatrix} -4i & 2i & -2i \\ i & -i & -1+i \\ i & -i & 1+i \end{bmatrix} =$$

$$\left(\frac{i}{2} \begin{bmatrix} (2+i)(-i) - i(2-i), & (-i-i), & 2-i - (2+i) \\ i & -i & -[(2-i) - 1] \\ i & -i & 2+i - 1 \end{bmatrix} \right)$$

$$\frac{i}{2} \begin{bmatrix} -4i & 2i & -2i \\ i & -i & -1+i \\ i & -i & 1+i \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 4 & -2 & 2 \\ -1 & 1 & -i-1 \\ -1 & 1 & i-1 \end{bmatrix} = M^{-1}$$

$$M = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2+i & 2-i \\ 0 & i & -i \end{bmatrix}$$

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

$$\left(M M^{-1} = \frac{1}{2} \begin{bmatrix} 2 & 0 \\ & & \\ & & \end{bmatrix} \right)$$

cerchiamo le sol dell'eq omogenea con

dato iniziale $y_0 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$

$$Y(t) = e^{tA} Y_0 = M e^{tJ} M^{-1} Y_0 =$$

$$\frac{1}{2} M \begin{bmatrix} e^t & 0 & 0 \\ 0 & e^{t(-1+i)} & 0 \\ 0 & 0 & e^{t(-1-i)} \end{bmatrix} \begin{bmatrix} 4 & -2 & 2 \\ -1 & 1 & -i-1 \\ -1 & 1 & i-1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} =$$

$$\frac{1}{2} M \begin{bmatrix} e^t & 0 & 0 \\ 0 & e^{t(-1+i)} & 0 \\ 0 & 0 & e^{t(-1-i)} \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} = M \begin{bmatrix} e^t \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2+i & 2-i \\ 0 & i & -i \end{bmatrix} \begin{bmatrix} e^t \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} e^t \\ e^t \\ 0 \end{bmatrix}$$

$x(t) = e^t$, $y(t) = e^t$, $z(t) = 0$ *no soluzione.*

controlla **TORNA** (Vedi sopra)

PROVIAMO con $y_0 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$ Come sopra

$$Y(t) = \frac{1}{2} M \begin{bmatrix} e^t & 0 & 0 \\ 0 & e^{t(-1+i)} & 0 \\ 0 & 0 & e^{t(-1-i)} \end{bmatrix} \begin{bmatrix} 4 & -2 & 2 \\ -1 & 1 & -i-1 \\ -1 & 1 & i-1 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

$$\frac{1}{2} M \begin{bmatrix} e^t & 0 & 0 \\ 0 & e^{t(-1+i)} & 0 \\ 0 & 0 & e^{t(-1-i)} \end{bmatrix} \begin{bmatrix} 0 \\ -i \\ i \end{bmatrix} =$$

$$\frac{1}{2} M \begin{bmatrix} 0 \\ -i e^{t(-1+i)} \\ i e^{t(-1-i)} \end{bmatrix} = \frac{i e^{-t}}{2} M \begin{bmatrix} 0 \\ -e^{ti} \\ e^{-ti} \end{bmatrix} =$$

$$\frac{i}{2} e^{-t} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2+i & 2-i \\ 0 & i & -i \end{bmatrix} \begin{bmatrix} 0 \\ -e^{ti} \\ e^{-ti} \end{bmatrix} =$$

$$\frac{i}{2} e^{-t} \begin{bmatrix} -e^{ti} + e^{-ti} \\ -(2+i)e^{ti} + (2-i)e^{-ti} \\ -i e^{ti} - i e^{-ti} \end{bmatrix} = \frac{-i}{2i} e^{-t} \begin{bmatrix} -e^{ti} + e^{-ti} \\ 2(-e^{ti} + e^{-ti}) - i(e^{ti} + e^{-ti}) \\ -i(e^{ti} + e^{-ti}) \end{bmatrix}$$

$$= e^{-t} \begin{bmatrix} \frac{e^{ti} - e^{-ti}}{2i} \\ \frac{2(e^{ti} - e^{-ti})}{2i} + \frac{(e^{ti} + e^{-ti})}{2} \\ \frac{(e^{ti} + e^{-ti})}{2} \end{bmatrix} = e^{-t} \begin{bmatrix} \sin(t) \\ 2\sin(t) + \cos(t) \\ \cos(t) \end{bmatrix}$$

$$x(t) = e^{-t} \sin(t)$$

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

$$z(t) = e^{-t} \cos(t)$$

VERIFICA

$$\begin{cases} x' = 3x - 2y + 3z \\ y' = 5x - 4y + 5z \\ z' = x - y \end{cases}$$

$$x' = -e^{-t} \sin(t) + e^{-t} \cos(t) = e^{-t} (-\sin(t) + \cos(t)) \quad \leftarrow \text{OK}$$

$$y' = e^{-t} (-2\sin(t) - \cos(t) + 2\cos(t) - \sin(t)) = e^{-t} (-3\sin(t) + \cos(t))$$

$$z' = e^{-t} (-\cos(t) - \sin(t))$$

$$3x - 2y + 3z = e^{-t} (3\sin(t) - 4\sin(t) - 2\cos(t) + 3\cos(t)) = e^{-t} (-\sin(t) + \cos(t)) \quad \leftarrow \text{OK}$$

$$5x - 4y + 5z = e^{-t} (5\sin(t) - 8\sin(t) - 4\cos(t) + 5\cos(t)) = e^{-t} (-3\sin(t) + \cos(t)) \quad \leftarrow \text{OK}$$

$$x - y = e^{-t} (\sin(t) - 2\sin(t) - \cos(t)) = e^{-t} (-\sin(t) - \cos(t)) \quad \text{OK}$$

Cerchiamo la sol. della non omogenea con

$$Y_0 = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Potrei usare la formula $Y(t) = e^{tA} \left(0 + \int_0^t e^{-\tau A} B(\tau) d\tau \right)$

SE PERO' TROVO UNA sol. della non omogenea forse trovo un altro modo

$$\text{Dato che } B(t) = e^{-t} \begin{pmatrix} 7 \\ 15 \\ 1 \end{pmatrix}$$

TENTO di TROVARE

$$\bar{Y}(t) = \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} e^{-t}$$

e metto questo \bar{Y} nell'equazione

trovo

$$\rightarrow \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} e^{-t} = Y' = e^{-t} A \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} + \begin{pmatrix} 7 \\ 15 \\ 1 \end{pmatrix} e^{-t} \quad \Leftrightarrow$$

$$(A+I) \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} + \begin{pmatrix} 7 \\ 15 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$(A+I) \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} = \begin{pmatrix} -7 \\ -15 \\ -1 \end{pmatrix}$$

$\Delta \neq 0$

POSSO RISOLVERE

$$\begin{bmatrix} 4 & -2 & 3 \\ 5 & -3 & 5 \\ 1 & -1 & 1 \end{bmatrix} \begin{bmatrix} \alpha \\ \beta \\ \gamma \end{bmatrix} = \begin{bmatrix} -7 \\ -15 \\ -1 \end{bmatrix}$$

$$\begin{cases} 4\alpha - 2\beta + 3\gamma = -7 \\ 5\alpha - 3\beta + 5\gamma = -15 \\ \alpha - \beta + \gamma = -1 \end{cases}$$

$$\begin{cases} 0(-2+4)\beta + (3-4)\gamma = -7+4 \\ 0(-3+5)\beta + (5-5)\gamma = -15+5 \\ \alpha - \beta + \gamma = -1 \end{cases}$$

$$\begin{cases} 2\beta - \gamma = 3 \\ 2\beta = -10 \\ \alpha - \beta + \gamma = -1 \end{cases}$$

$$\beta = -5$$

$$\gamma = 2\beta - 3 = -10 - 3 \quad \gamma = -13$$

$$\alpha = -1 + \beta - \gamma = -1 - 5 + 13 = 7$$

$$\begin{aligned} \alpha &= 7 \\ \beta &= -5 \\ \gamma &= -13 \end{aligned}$$

$$\bar{Y}(t) = \begin{pmatrix} 7 \\ -5 \\ -13 \end{pmatrix} e^{-t}$$

VOGLIO LA SOL. Y tale che $Y(0) = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$.

$$\text{cerco } Y(t) = \bar{Y}(t) + Y_0(t) \Rightarrow \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} = \bar{Y}(0) + Y_0(0) \Rightarrow$$

$$Y_0(0) = -\bar{Y}(0) = \begin{pmatrix} -7 \\ 5 \\ 13 \end{pmatrix}$$

$$Y_0(t) = e^{tA} \begin{pmatrix} -7 \\ 5 \\ 13 \end{pmatrix} =$$

$$\frac{1}{2} M \begin{bmatrix} e^t & 0 & 0 \\ 0 & e^{t(-1+i)} & 0 \\ 0 & 0 & e^{t(-1-i)} \end{bmatrix} \begin{bmatrix} 4 & -2 & 2 \\ -1 & 1 & -i-1 \\ -1 & 1 & i-1 \end{bmatrix} \begin{bmatrix} -7 \\ 5 \\ 13 \end{bmatrix} =$$

$$\frac{1}{2} M \begin{bmatrix} e^t & 0 & 0 \\ 0 & e^{t(-1+i)} & 0 \\ 0 & 0 & e^{t(-1-i)} \end{bmatrix} \begin{bmatrix} -28 - 10 + 26 \\ 7 + 5 - 13(i+1) \\ 7 + 5 + 13(i-1) \end{bmatrix}$$

$$\frac{1}{2} M \begin{bmatrix} e^t & 0 & 0 \\ 0 & e^{t(-1+i)} & 0 \\ 0 & 0 & e^{t(-1-i)} \end{bmatrix} \begin{bmatrix} -12 \\ -1 - 13i \\ -1 + 13i \end{bmatrix} =$$

$$\frac{1}{2} M \begin{bmatrix} -12 e^t \\ (-1 - 13i) e^{t(-1+i)} \\ (-1 + 13i) e^{t(-1-i)} \end{bmatrix} = \frac{e^t}{2} M \begin{bmatrix} -12 \\ (-1 - 13i) e^{it} \\ (-1 + 13i) e^{-it} \end{bmatrix} =$$

$$\frac{e^t}{2} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2+i & 2-i \\ 0 & i & -i \end{bmatrix} \begin{bmatrix} -12 \\ (-1 - 13i) e^{it} \\ (-1 + 13i) e^{-it} \end{bmatrix} =$$

$$\frac{e^t}{2} \begin{bmatrix} -12 + \underbrace{(-1+13i)e^{it}} + \underbrace{(-1+13i)e^{-it}} \\ -12 + \underbrace{(2+i)(-1-13i)e^{it}} + \underbrace{(2-i)(-1+13i)e^{-it}} \\ \underbrace{i(-1-13i)e^{it}} - \underbrace{i(-1+13i)e^{-it}} \end{bmatrix} =$$

$$\frac{e^t}{2} \begin{bmatrix} -12 + 2 \operatorname{Re}(-1+13i)(\cos t) + i \sin t \\ -12 + 2 \operatorname{Re}[(2+i)(-1-13i)(\cos t) + i \sin t] \\ 2 \operatorname{Re}[i(-1-13i) \cdot (\cos t) + i \sin t] \end{bmatrix}$$

$$\frac{e^t}{2} \begin{bmatrix} -12 + 2(-\cos t) - 13 \sin t \\ -12 + 2 \operatorname{Re}(11-15i)(\cos t) + i \sin t \\ 2 \operatorname{Re}(13-i)(\cos t) + i \sin t \end{bmatrix} =$$

$$e^t \begin{bmatrix} -6 - \cos t - 13 \sin t \\ -6 + 11 \cos t + 15 \sin t \\ 13 \cos t + \sin t \end{bmatrix} \begin{pmatrix} -(2+i)(1+13i) \\ -(2-13+15i) \end{pmatrix} =$$

Se tutto è giusto lo sol. y è data da $\bar{y} + y_0$ cioè

$$y(t) = \begin{bmatrix} 4e^{-t} - 6e^t - (\cos t + 13 \sin t)e^t \\ -5e^{-t} - 6e^t + (11 \cos t + 15 \sin t)e^t \\ -13e^{-t} + (13 \cos t + \sin t)e^t \end{bmatrix}$$

THAT'S IT !!

ORALI (PREAPPELLO) 6/6 AULA !!

