

$$\begin{aligned}\frac{dx_1}{dt} &= x_1 + 2x_2 & x_1(0) &= 2 \\ \frac{dx_2}{dt} &= 4x_1 + 3x_2 & x_2(0) &= -2\end{aligned}$$

$$\mathcal{L}\left\{\frac{dx_1}{dt}\right\} = \mathcal{L}\{x_1\} + 2\mathcal{L}\{x_2\}$$

$$\mathcal{L}\left\{\frac{dx_2}{dt}\right\} = 4\mathcal{L}\{x_1\} + 3\mathcal{L}\{x_2\}$$

$$s\mathcal{L}\{x_1\} - x_1(0) = \mathcal{L}\{x_1\} + 2\mathcal{L}\{x_2\}$$

$$s\mathcal{L}\{x_2\} - x_2(0) = 4\mathcal{L}\{x_1\} + 3\mathcal{L}\{x_2\}$$

$$s\mathcal{L}\{x_1\} - \mathcal{L}\{x_1\} = 2\mathcal{L}\{x_2\} + 2$$

$$s\mathcal{L}\{x_2\} - 3\mathcal{L}\{x_2\} = 4\mathcal{L}\{x_1\} - 2$$

$$(s-1)\mathcal{L}\{x_1\} = 2\mathcal{L}\{x_2\} + 2$$

$$(s-3)\mathcal{L}\{x_1\} = 4\mathcal{L}\{x_2\} - 2$$

$$(s-1)\mathcal{L}\{x_1\} - 2\mathcal{L}\{x_2\} = 2$$

$$-4\mathcal{L}\{x_1\} + (s-3)\mathcal{L}\{x_2\} = -2$$

$$\begin{bmatrix} (s-1) & -2 \\ -4 & (s-3) \end{bmatrix} \begin{bmatrix} \mathcal{L}\{x_1\} \\ \mathcal{L}\{x_2\} \end{bmatrix} = \begin{bmatrix} 2 \\ -2 \end{bmatrix}$$

$$\frac{d}{dt} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\left[ s \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix} \right] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 2 \\ -2 \end{bmatrix}$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \left[ s \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix} \right]^{-1} \begin{bmatrix} 2 \\ -2 \end{bmatrix}$$

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

$$\Rightarrow e^{At} = \mathcal{L}^{-1} \left\{ \frac{1}{(sI - A)} \right\}$$

$$e^{A(0)} = I$$

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

$$\rightarrow e^{A(t)} \times e^{A(-t)} = I$$

$$e^{At} = B_0(t)I + B_1(t)A + B_2(t)A^2 + \dots + B_{n-1}(t)A^{n-1}$$

$A_{n \times n}$

$$A = \begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix}_{2 \times 2} \quad \begin{cases} e^{At} = B_0(t)I + B_1(t)A \\ e^{\lambda_1 t} = B_0(t) + \lambda_1 B_1(t) \\ e^{\lambda_2 t} = B_0(t) + \lambda_2 B_1(t) \end{cases}$$

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

$$\begin{vmatrix} 1-\lambda & 2 \\ 4 & 3-\lambda \end{vmatrix} = 0 \quad \begin{aligned} (1-\lambda)(3-\lambda) - (4)(2) &= 0 \\ \lambda^2 - 4\lambda + 3 - 8 &= 0 \\ \lambda^2 - 4\lambda - 5 &= 0 \end{aligned}$$

$$(\lambda+1)(\lambda-5) = 0 \quad \begin{aligned} \lambda_1 &= -1 \\ \lambda_2 &= 5 \end{aligned}$$

$$\begin{aligned} \left. \begin{aligned} e^{-t} &= B_0 - B_1 \\ e^{5t} &= B_0 + 5B_1 \\ -e^{-t} &= -B_0 + B_1 \end{aligned} \right\} \begin{aligned} B_1 &= \frac{1}{6}(e^{5t} - e^{-t}) \\ B_0 &= \frac{1}{6}(e^{5t} + 5e^{-t}) \end{aligned} \\ \hline e^{5t} - e^{-t} &= 6B_1 \\ B_0 &= e^{-t} + B_1 \\ B_1 &= e^{-t} + \frac{1}{6}(e^{5t} - e^{-t}) \end{aligned}$$

$$e^{At} = B_0 I + B_1 A$$

$$e^{At} = \frac{1}{6} \begin{pmatrix} e^{5t} & 5e^{-t} \\ e^{5t} & -e^{-t} \end{pmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + \frac{1}{6} \begin{pmatrix} e^{5t} & 5e^{-t} \\ e^{5t} & -e^{-t} \end{pmatrix} \begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix}$$

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

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

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

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$$e^{At} = \begin{bmatrix} \frac{e^{5t} + 2e^{-t}}{3} & \frac{e^{5t} - e^{-t}}{3} \\ \frac{2e^{5t} - 2e^{-t}}{3} & \frac{2e^{5t} + e^{-t}}{3} \end{bmatrix} \quad e^{A(0)} = I.$$

$$e^{A(0)} = \begin{bmatrix} \frac{3}{3} & 0 \\ 0 & \frac{3}{3} \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$e^{At} \quad \frac{d}{dt} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = A \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + b(t)$$

$$\bar{x} = e^{At} \bar{x}(0) + \int_0^t e^{A(t-z)} b(z) dz$$

$$\left[ e^{At} \bar{x}(0) \right]_{t=0} = \bar{x}(0)$$

$$\left[ \int_0^t e^{A(t-z)} b(z) dz \right]_{t=0} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

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