

# Matrix Exponential.

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

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

$$\left[ e^{At} \right]^{-1} = e^{At} \Big|_{t=-t}$$

$$\text{MatExp} := \begin{bmatrix} \frac{3}{4} e^t + \frac{1}{4} e^{5t} & \frac{3}{4} e^{5t} - \frac{3}{4} e^t \\ \frac{1}{4} e^{5t} - \frac{1}{4} e^t & \frac{1}{4} e^t + \frac{3}{4} e^{5t} \end{bmatrix}$$

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

$$e^{At} \Big|_{t=0} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

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

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

$$e = 1 + 1 + \frac{1}{2} + \frac{1}{6} + \dots + \frac{1}{n!} + \dots$$

$$= 2,72 \dots$$

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

$A_{n \times n}$  Teorema Hamilton-Cayle

"Toda matriz  $A$  satisface su propia ecuación característica"

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

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

$$\begin{vmatrix} 2-\lambda & 3 \\ 1 & 4-\lambda \end{vmatrix} = 0$$

$$\begin{aligned}
 A^2 &= \begin{bmatrix} 2 & 3 \\ 1 & 4 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ 1 & 4 \end{bmatrix} (2-\lambda)(4-\lambda) - (3)(1) = 0 \\
 &= \begin{bmatrix} 4+3 & 6+12 \\ 2+4 & 3+16 \end{bmatrix} \quad \lambda^2 - 6\lambda + 8 - 3 = 0 \\
 &= \begin{bmatrix} 7 & 18 \\ 6 & 19 \end{bmatrix} \quad \lambda^2 - 6\lambda + 5 = 0 \\
 & \quad A^2 - 6A + 5I = \begin{bmatrix} 0 \\ 0 \end{bmatrix}
 \end{aligned}$$

$$\begin{bmatrix} 7 & 18 \\ 6 & 19 \end{bmatrix} - \begin{bmatrix} 12 & 18 \\ 6 & 24 \end{bmatrix} + \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$e^{At} = I + At + \frac{A^2}{2!}t^2 + \dots + \frac{A^{n-1}}{(n-1)!}t^{n-1} + \frac{A^n}{n!}t^n + \dots$$

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

$$A^n + a_1 A^{n-1} + a_2 A^{n-2} + \dots + a_n I = 0$$

$$\dots \quad A^n = -a_n I - a_{n-1} A - \dots - a_2 A^{n-2} - a_1 A^{n-1}$$

$$A^{n+1} = -a_n A - a_{n-1} A^2 - \dots - a_2 A^{n-1} - a_1 A^n$$

$$A^{n+1} = b_n I + b_{n-1} A + b_{n-2} A^2 + \dots + b_1 A^{n-1}$$

$$A^{n+2} = c_n I + c_{n-1} A + c_{n-2} A^2 + \dots + c_1 A^{n-1}$$

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

$$A = \begin{bmatrix} 2 & 3 \\ 1 & 4 \end{bmatrix} \quad e^{At}$$

$$\lambda^2 - 6\lambda + 5 = 0$$

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

$$e^{At} = B_0(t)I + B_1(t)A.$$

$$\begin{aligned} e^t &= B_0 + B_1 \\ e^{5t} &= B_0 + 5B_1 \\ -e^t &= -B_0 - B_1 \\ \hline e^{5t} - e^t &= 4B_1 \\ B_1(t) &= \frac{1}{4}(e^{5t} - e^t) \end{aligned}$$

$$B_0(t) = e^t - \frac{1}{4}(e^{5t} - e^t)$$

$$B_0(t) = \frac{1}{4}(5e^t - e^{5t})$$

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

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

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

$$\frac{dx_1(t)}{dt} = a_{11}x_1(t) + a_{12}x_2(t) + b_1(t)$$

$$\frac{dx_2(t)}{dt} = a_{21}x_1(t) + a_{22}x_2(t) + b_2(t)$$

$$S(z) \in \text{DOL}(1) \subset \mathbb{N}H.$$

$$\frac{d}{dt}\bar{X}(t) = A\bar{X}(t) + \bar{b}(t)$$

$$\frac{d}{dt}\bar{X}(t) = A\bar{X}(t)$$

$$\bar{X}(t) = e^{At} \bar{X}(0)$$

$$\bar{X}(t) = e^{At} \bar{X}(0) + \int_0^t e^{A(t-\tau)} \bar{b}(\tau) d\tau.$$

$$\frac{d}{dt}\bar{X}(t) = \begin{bmatrix} 2 & 3 \\ 1 & 4 \end{bmatrix} \bar{X}(t) + \begin{bmatrix} t^2 \\ 5e^t \end{bmatrix} \quad \bar{X}(0) = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

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

$$\begin{aligned} \bar{X}(t) &= \frac{1}{4} \begin{bmatrix} 3 & -3 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^t + \frac{1}{4} \begin{bmatrix} 1 & 3 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix} e^{5t} \\ &= \frac{1}{4} \begin{bmatrix} -6 \\ 2 \end{bmatrix} e^t + \frac{1}{4} \begin{bmatrix} 2 \\ 2 \end{bmatrix} e^{5t} \end{aligned}$$

$$\int_0^t e^{A(t-\tau)} \bar{b}(\tau) d\tau = \int_0^t \left( \frac{1}{4} \begin{bmatrix} 3 & -3 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} \tau^2 \\ 5e^\tau \end{bmatrix} e^{(t-\tau)} + \frac{1}{4} \begin{bmatrix} 1 & 3 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} \tau^2 \\ 5e^\tau \end{bmatrix} e^{5(t-\tau)} \right) d\tau.$$