Section 4.9

Solving Systems of Linear DE by Elimination Method

System of DEs:

$$\frac{dx_1}{dt} = a_{11}(t)x_1(t) + a_{12}(t)x_2(t) + \dots + a_{1n}(t)x_n(t) + F_1(t)$$

$$\frac{dx_2}{dt} = a_{21}(t)x_1(t) + a_{22}(t)x_2(t) + \dots + a_{1n}(t)x_n(t) + F_2(t)$$

$$\dots$$

$$\frac{dx_n}{dt} = a_{n1}(t)x_1(t) + a_{12}(t)x_2(t) + \dots + a_{1n}(t)x_n(t) + F_n(t)$$

Ex: Solve by method of elimination:

a)
$$\begin{cases} \frac{dx_1}{dt} = x_1 + 2x_2 \\ \frac{dx_2}{dt} = 2x_1 - 2x_2 \end{cases}$$
 subject to initial values: $x_1(0) = 1$; $x_2(0) = 0$

b)
$$\begin{cases} \frac{dx}{dt} = 2x + 4y \\ \frac{dy}{dt} = -4x - 6y \end{cases}$$

c)
$$\begin{cases} \frac{dx_1}{dt} = x_1 + x_2 + e^{2t} \\ \frac{dx_2}{dt} = 3x_1 - x_2 + 5e^{2t} \end{cases}$$

d)
$$\begin{cases} (2D^2 - D - 1)x - (2D + 1)y = 1\\ (D - 1)x + Dy = -1 \end{cases}$$