

# 2006-2007 Güz Yarıyılı Diferansiyel Denklemler Dersi

## Çalışma Soruları 4

**Soru1)**  $L\left(\frac{2}{s^2+3s-4}\right)=?$  Laplace dönüşümünü hesaplayınız.

**Soru2)**  $F(s) = \frac{e^{-2s}}{s^2+s-2}$  ters laplace dönüşümünü bulunuz.  $L^{-1}[F(s)] = ?$

**Soru3)**  $f(t) = (t-3)u_2(t) - (t-2)u_3(t)$  laplace dönüşümü hesaplayın  $F(s)=?$

**Soru4)**  $y''+4y'+3y = e^{-2t}$   $y(0) = 2$ ,  $y'(0) = -6$  başlangıç değer problemini Laplace dönüşümünden yararlanarak çözünüz.

**Soru 5)**  $y'' + 4y = \delta(t - 4\pi)$   $y(0) = \frac{1}{2}$ ,  $y'(0) = 0$  başlangıç değer problemini çözünüz

**Soru 6)**  $\begin{pmatrix} 1 & 2 & 1 \\ 6 & -1 & 0 \\ -1 & -2 & -1 \end{pmatrix}$  diferansiyel denklem sisteminin özdeğerlerini bulunuz

**Soru 7)**  $y' = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 1 & -1 \\ -8 & -5 & -3 \end{bmatrix} y$  diferansiyel denklem sisteminin özdeğerleri ve bu özdeğerlere karşı gelen özvektörleri bulunuz.

**Soru 8)**  $\frac{dx_1}{dt} = x_1 - 2x_2$   
 $\frac{dx_2}{dt} = -2x_1 + x_2$  sistemini çözünüz.

**Soru9)**  $x' = \begin{bmatrix} 4 & -2 \\ 8 & -4 \end{bmatrix} x + \begin{bmatrix} t^{-3} \\ -t^{-2} \end{bmatrix}$  diferansiyel denklem sisteminin genel çözümünü parametrelerin değişimi metodunu kullanarak bulunuz.

**Soru10)**  $\vec{x}' = \begin{bmatrix} 1 & 1 \\ 4 & -2 \end{bmatrix} \vec{x} + \begin{bmatrix} e^{-2t} \\ -2e^t \end{bmatrix}$  diferansiyel denklem sisteminin genel çözümünü köşegenleştirme metodu kullanarak bulunuz.

## Laplace dönüşümü tablosu

	$f(t) = \mathcal{L}^{-1}(F(s))$	$F(s) = \mathcal{L}(f(t))$
(1)	1	$\frac{1}{s}, \quad s > 0$
(2)	$e^{at}$	$\frac{1}{s-a}, \quad s > a$
(3)	$\sin(at)$	$\frac{1}{s^2 + a^2}, \quad s > 0$
(4)	$\cos(at)$	$\frac{s}{s^2 + a^2}, \quad s > 0$
(5)	$e^{bt} \sin(at)$	$\frac{a}{(s-b)^2 + a^2}, \quad s >  b $
(6)	$e^{bt} \cos(at)$	$\frac{s-b}{(s-b)^2 + a^2}, \quad s >  b $
(7)	$t^n$	$\frac{n!}{s^{n+1}}, \quad s > 0$
(8)	$t^p, p > 0$	$\frac{\Gamma(p+1)}{s^{p+1}}, \quad s > 0$
(9)	$t^n e^{at}$	$\frac{n!}{(s-a)^{n+1}}, \quad s > a$
(10)	$f(ct)$	$\frac{1}{c} F(s/c)$
(11)	$e^{bt} f(t)$	$F(s-b)$
(12)	$f'(t)$	$sF(s) - f(0)$
(13)	$f''(t)$	$s^2 F(s) - sf(0) - f'(0)$
(14)	$f^{(n)}(t)$	$s^n F(s) - s^{n-1} f(0) - \dots - f^{(n-1)}(0)$
(15)	$(-t)^n f(t)$	$F^{(n)}(s)$
(16)	$t \sin(at)$	$\frac{2as}{(s^2 + a^2)^2}$
(17)	$t \cos(at)$	$\frac{s^2 - a^2}{(s^2 + a^2)^2}$

$$1) \frac{2}{s^2 + 3s - 4} = \frac{2}{(s+4)(s-1)} = \frac{a}{s+4} + \frac{b}{s-1}$$

$$a(s-1) + b(s+4) = 2$$

$$s(a+b) = 0$$

$$-a + 4b = 2$$

$$a + b = 0$$

$$-a + 4b = 2$$

$$a = -\frac{2}{5}, b = \frac{2}{5}$$

$$L\left(\frac{2}{s^2 + 3s - 4}\right) = \frac{-2/5}{s+4} + \frac{2/5}{s-1} = -2/5e^{-4t} + 2/5e^t$$

$$2) F(s) = \frac{e^{-2s}}{s^2 + s - 2}$$

$$L^{-1}[F(s)] = ?$$

$$\frac{e^{-2s}}{(s-1)(s+2)} \Rightarrow L^{-1}\left[e^{-2s} \frac{1}{(s-1)(s+2)}\right]$$

$$\frac{1}{(s-1)(s+2)} = \frac{a}{s-1} + \frac{b}{s+1}$$

$$a(s+2) + b(s-1) = 1$$

$$s(a+b) = 0, \quad 2a - b = 1 \quad a = 1/3, \quad b = -1/3$$

$$L^{-1}\left[e^{-2s} \frac{1/3}{s-1} - \frac{1/3}{s+1}\right] = \left[e^{-2s} \left(\frac{1}{3}e^t - \frac{1}{3}e^{-2t}\right)\right] = u_2(t) \left[\frac{1}{3}e^{(t-2)} - \frac{1}{3}e^{-2(t-2)}\right]$$

$$F(s) = \frac{2(s-1)e^{-2s}}{s^2 - 2s + 2}$$

$$L^{-1}(F(s)) = ?$$

$$e^{at} \cos bt = \frac{(s-a)}{(s-a)^2 + b^2}$$

$$L^{-1}\left(e^{-2s} \frac{2(s-1)}{(s-1)^2 + 1}\right) = L^{-1}(e^{-2s} 2e^t \cos t) = 2u_2(t)e^{(t-2)} \cos(t-2)$$

$$L^{-1}(e^{-cs} F(s)) = u_c(t) f(t-c)$$

$$3) f(t) = (t-3)u_2(t) - (t-2)u_3(t)$$

$$F(s) = ?$$

$$(t-3+1-1)u_2(t) - (t-2-1+1)u_3(t)$$

$$[(t-2)-1]u_2(t) - [(t-3)+1]u_3(t)$$

$$e^{-2s}L(t) - \frac{e^{-2s}}{s} - e^{-3s}L(t) - \frac{e^{-3s}}{s}$$

$$\frac{e^{-2s}}{s^2} - \frac{e^{-2s}}{s} - \frac{e^{-3s}}{s^2} - \frac{e^{-3s}}{s} \Rightarrow \frac{e^{-2s}}{s^2} - \frac{se^{-2s}}{s^2} - \frac{e^{-3s}}{s^2} - \frac{se^{-3s}}{s^2}$$

$$\Rightarrow s^{-2} [e^{-2s} - se^{-2s} - e^{-3s} - se^{-3s}]$$

$$\Rightarrow s^{-2} [e^{-2s}(1-s)e^{-3s}(1+s)] = F(s)$$

4)  $y'' + 4y' + 3y = e^{-2t}$   $y(0) = 2$ ,  $y'(0) = -6$  başlangıç değer problemini Laplace dönüşümünden yararlanarak çözünüz.

**Laplace dönüşümünün lineerliğinden**

$$L[y''] + 4L[y'] + 3L[y] = L[e^{-2t}]$$

$$L[y''] = s^2Y(s) - sy(0) - y'(0)$$

$$L[y'] = sY(s) - y(0)$$

$$L[y] = Y(s)$$

$$s^2Y(s) - sy(0) - y'(0) + 4sY(s) - 4y(0) + 3Y(s) = 1/(s+2)$$

$$s^2Y(s) - 2s + 6 + 4sY(s) - 8 + 3Y(s) = \frac{1}{s+2}$$

$$Y(s)[s^2 + 4s + 3] - 2s - 2 = \frac{1}{s+2},$$

$$Y(s)[s^2 + 4s + 3] = \frac{1}{s+2} + 2(s+1),$$

$$Y(s) = \frac{1}{(s+1)(s+2)(s+3)} + \frac{2}{s+3}$$

Basit kesirlere ayrılırsa;

$$\frac{1}{(s+1)(s+2)(s+3)} = \frac{a}{s+1} + \frac{b}{s+2} + \frac{c}{s+3}$$

$$a = 1/2, b = -1, c = 1/2$$

$$Y(s) = \frac{1/2}{s+1} - \frac{1}{s+2} + \frac{5/2}{s+3} \text{ bu ifadenin her iki tarafının laplace dönüşümü alınır}$$

$$L^{-1}(Y(s)) = \frac{1}{2}L^{-1}\left(\frac{1}{s+1}\right) - L^{-1}\left(\frac{1}{s+2}\right) + \frac{5}{2}L^{-1}\left(\frac{1}{s+3}\right)$$

$$y(t) = \frac{1}{2}e^{-t} - e^{-2t} + \frac{5}{2}e^{-3t}$$

**5)  $y'' + 4y = \delta(t - 4\pi)$**

**Laplace dönüşümünün lineerliğinden  $L(\delta(t-t_0)) = e^{-st_0}$**

$$L[y''] + 4L[y] = L[\delta(t-t_0)] = e^{-4\pi s}$$

$$L[y''] = s^2Y(s) - sy(0) - y'(0)$$

$$L[y] = Y(s)$$

$$s^2Y(s) - sy(0) - y'(0) + 4Y(s) = e^{-4\pi s}$$

$$s^2Y(s) - \frac{s}{2} + 4Y(s) = e^{-4\pi s}$$

$$(s^2 + 4)Y(s) = \frac{s}{2} + e^{-4\pi s} = \frac{s + 2e^{-4\pi s}}{2}$$

$$e^{-cs}F(s) = u_c(t)f(t-c)$$

$$Y(s) = \frac{s + 2e^{-4\pi s}}{2(s^2 + 4)} = \frac{s}{2(s^2 + 4)} + \frac{2}{2(s^2 + 4)}e^{-4\pi s}$$

$$Y(s) = 1/2 \cos 2t + 1/2 \sin 2t e^{-4s\pi} = 1/2 \cos 2t + u_{4\pi} 1/2 \sin 2(t-4\pi)$$

**6)**

$$\begin{pmatrix} 1 & 2 & 1 \\ 6 & -1 & 0 \\ -1 & -2 & -1 \end{pmatrix}$$

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

$$\begin{pmatrix} 1-\lambda & 2 & 1 \\ 6 & -1-\lambda & 0 \\ -1 & -2 & -1-\lambda \end{pmatrix}$$

$$1 - \lambda [(-1-\lambda)(-1-\lambda)] - 2[6(-1-\lambda)] + 1[-12 - (-1*(-1-\lambda))] = 0$$

$$\lambda^3 + \lambda^2 - 12\lambda = 0$$

$$\lambda(\lambda^2 + \lambda - 12) = 0$$

$$\lambda_1 = 0 \rightarrow \lambda_2 = 3 \rightarrow \lambda_3 = -4$$

**3 farklı reel kök(özdeğerler) elde edilir.**

$\lambda_1 = 0$  için özvektörler

**$-6 \cdot R_1 + R_2$  ve  $R_1 + R_3$  satır işlemleri ile**

$$\begin{pmatrix} 1 & 2 & 1 \\ 6 & -1 & 0 \\ -1 & -2 & -1 \end{pmatrix} = \begin{pmatrix} 1 & 2 & 1 \\ 0 & -13 & -6 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_{11} \\ x_{21} \\ x_{31} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$x_{11} + 2x_{21} + x_{31} = 0$$

$$-13x_{21} - 6x_{31} = 0$$

$$-13x_{21} = 6x_{31} \rightarrow x_{21} = -\frac{6}{13}x_{31}$$

$$x_{31} = 1 \text{ seçilirse } x_{21} = -\frac{6}{13}$$

$$x_{11} = -\frac{25}{3}$$

$$\vec{x}_1 = \begin{pmatrix} x_{11} \\ x_{21} \\ x_{31} \end{pmatrix} = \begin{pmatrix} -25/3 \\ -6/13 \\ 1 \end{pmatrix}$$

$$\lambda_2 = 3$$

$$\begin{pmatrix} -2 & 2 & 1 \\ 6 & -4 & 0 \\ -1 & -2 & -4 \end{pmatrix} \begin{pmatrix} x_{12} \\ x_{22} \\ x_{32} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

**$3 \cdot R_1 + R_2$  ve  $-1/2 \cdot R_1 + R_3$  satır işlemleri ile**

$$\begin{pmatrix} -2 & 2 & 1 \\ 0 & 2 & 3 \\ 0 & -3 & -9/2 \end{pmatrix} \text{ ve } 2/3 \cdot R_3 + R_2 \text{ ile}$$

$$\begin{pmatrix} -2 & 2 & 1 \\ 0 & 0 & 0 \\ 0 & -3 & -9/2 \end{pmatrix} \begin{pmatrix} x_{12} \\ x_{22} \\ x_{32} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \text{ elde edilir.}$$

$$-2x_{12} + 2x_{22} + x_{32} = 0$$

$$-3x_{22} - 9/2 x_{32} = 0$$

$$x_{22} = -3/2 x_{32}$$

$$x_{32} = 1$$

$$x_{22} = -3/2$$

$$x_{12} = -1$$

$$\vec{x}_2 = \begin{pmatrix} x_{12} \\ x_{22} \\ x_{32} \end{pmatrix} = \begin{pmatrix} -1 \\ -3/2 \\ 1 \end{pmatrix}$$

$\lambda_3 = -4$  için özvektörler

$$\begin{pmatrix} 5 & 2 & 1 \\ 6 & 3 & 0 \\ -1 & -2 & 3 \end{pmatrix} \begin{pmatrix} x_{13} \\ x_{23} \\ x_{33} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$-6/5R_1 + R_2 \text{ ve } 1/5R_1 + R_3 \begin{pmatrix} 5 & 2 & 1 \\ 0 & 3/5 & -6/5 \\ 0 & -8/5 & 16/5 \end{pmatrix} \text{ } 1/3R_2, 1/8R_3$$

$$\begin{pmatrix} 5 & 2 & 1 \\ 0 & 1/5 & -2/5 \\ 0 & -1/5 & 2/5 \end{pmatrix}$$

$$R_2 + R_3$$

$$\begin{pmatrix} 5 & 2 & 1 \\ 0 & 1/5 & -2/5 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_{13} \\ x_{23} \\ x_{33} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$5x_{13} + 2x_{23} + x_{33} = 0$$

$$1/5x_{23} - 2/5x_{33} = 0$$

$$x_{23} = 2x_{33}$$

$$x_{33} = 1 \rightarrow x_{23} = 2 \rightarrow x_{13} = -1$$

$$\vec{x}_3 = \begin{pmatrix} x_{13} \\ x_{23} \\ x_{33} \end{pmatrix} = \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix}$$

**3 farklı reel kök durumunda genel çözüm**

$$x_{genel} = c_1 \vec{x}_1 e^{\lambda_1 t} + c_2 \vec{x}_2 e^{\lambda_2 t} + c_3 \vec{x}_3 e^{\lambda_3 t}$$

$$x_{genel} = c_1 \begin{pmatrix} -25/3 \\ -6/3 \\ 1 \end{pmatrix} + c_2 \begin{pmatrix} -1 \\ -3/2 \\ 1 \end{pmatrix} e^{3t} + c_3 \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix} e^{-4t}$$

7)

$$y' = \begin{pmatrix} 1 & 1 & -1 \\ 2 & 1 & -1 \\ -8 & -5 & -3 \end{pmatrix} \vec{y}$$

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

$$\begin{pmatrix} 1-\lambda & 1 & 1 \\ 2 & 1-\lambda & -1 \\ -8 & -5 & -3-\lambda \end{pmatrix} = 0$$

$$1 - \lambda [(1 - \lambda)(-3 - \lambda) - (-5 * (-1))] - 1 [(2 * (-3 - \lambda) - 8)] + 1 [(2 * -5) - (1 - \lambda) * -8] = 0$$

$$\lambda^3 + \lambda^2 - 20\lambda = 0$$

$$\lambda(\lambda^2 + \lambda - 20) = 0$$

**3 farklı reel kök(özdeğerler)**

$$\lambda_1 = 0 \rightarrow \lambda_2 = 4 \rightarrow \lambda_3 = -5$$

6. Sorudakine benzer olarak özdeğerlere karşı gelen özvektörler bulunarak genel çözüm elde edilir.

**3 farklı reel kök durumunda genel çözüm**

$$y_{genel} = c_1 \vec{y}_1 e^{\lambda_1 t} + c_2 \vec{y}_2 e^{\lambda_2 t} + c_3 \vec{y}_3 e^{\lambda_3 t}$$

8)  $\frac{dx_1}{dt} = x_1 - 2x_2$

$$\frac{dx_2}{dt} = -2x_1 + x_2$$

sistemini çözünüz.  $x' = Ax$  homojen sistem

$\det(A - \lambda I) = 0$  oluşturularak özdeğerler:

$$\begin{bmatrix} 1-\lambda & -2 \\ -2 & 1-\lambda \end{bmatrix} = \lambda^2 - 2\lambda - 3 = 0 \quad \lambda_1 = 3 \quad \lambda_2 = -1 \quad (\text{farklı 2 reel kök})$$

$$\lambda_1 = 3$$

$$\begin{bmatrix} -2 & -2 \\ -2 & -2 \end{bmatrix} \begin{bmatrix} x_{11} \\ x_{21} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x_{11} = -x_{21}$$



$$\vec{x}_1 = \begin{bmatrix} x_{11} \\ x_{21} \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$\lambda_2 = -1$  için

$$\begin{bmatrix} 2 & -2 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} x_{12} \\ x_{22} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x_{12} = x_{22}$$

$$\vec{x}_2 = \begin{bmatrix} x_{12} \\ x_{22} \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$x_{\text{homojen}} = c_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} e^{3t} + c_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{-t}$$

9)

$$x' = \begin{bmatrix} 4 & -2 \\ 8 & -4 \end{bmatrix} x + \begin{bmatrix} t^{-3} \\ -t^{-2} \end{bmatrix} \text{ diferansiyel denklem sisteminin genel çözümünü bulunuz.}$$

Çözüm:  $x' = Ax + f(t)$  tipi, önce homojen çözüm yapılır.

$$x' = Ax \quad \det(A - \lambda I) = 0 \text{ oluşturularak özdeğerler:}$$

$$\begin{bmatrix} 4 - \lambda & -2 \\ 8 & -4 - \lambda \end{bmatrix} = (4 - \lambda)(-4 - \lambda) + 16 = \lambda^2 = 0 \quad \lambda_1 = \lambda_2 = \lambda = 0 \quad 2 \text{ katlı kök}$$

$\lambda_1 = 0$  için

$$\begin{bmatrix} 4 & -2 \\ 8 & -4 \end{bmatrix} \begin{bmatrix} x_{11} \\ x_{21} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$4x_{11} - 2x_{21} = 0 \quad x_{11} = 1/2 x_{21} \quad x_{21} = 2 \text{ seçilirse}$$

$$\vec{x}_1 = \begin{bmatrix} x_{11} \\ x_{21} \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$\lambda_2 = 2$  için

$$\begin{bmatrix} 4 & -2 \\ 8 & -4 \end{bmatrix} \begin{bmatrix} x_{12} \\ x_{22} \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \quad 4x_{12}-2x_{22}=1 \quad x_{12}=0 \text{ ise} \quad \vec{x}_2 = \begin{bmatrix} x_{12} \\ x_{22} \end{bmatrix} = \begin{bmatrix} 0 \\ -1/2 \end{bmatrix}$$

Genel Çözüm 2 katlı kök olması durumunda ( $\lambda_1 = \lambda_2 = \lambda$ )

$$\mathbf{x}_{\text{genel}} = \mathbf{c}_1 \vec{x}_1 e^{\lambda t} + \mathbf{c}_2 (\vec{x}_1 t + \vec{x}_2) e^{\lambda t}$$

idi.

$$\mathbf{x}_{\text{homojen}} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \mathbf{c}_1 \begin{bmatrix} 1 \\ 2 \end{bmatrix} + \mathbf{c}_2 \left( \begin{bmatrix} 1 \\ 2 \end{bmatrix} t + \begin{bmatrix} 0 \\ -1/2 \end{bmatrix} \right)$$

$$x_1 = c_1 + c_2 t$$

$$x_2 = 2c_1 + 2c_2 t - 1/2c_2$$

Parametrelerin değişimi metodu ile

$$\begin{aligned} x_1 &= u_1 + u_2 t \\ x_2 &= 2u_1 + 2u_2 t - 1/2u_2 \end{aligned} \quad (1) \quad \text{yazılarak} \quad \Psi = \begin{pmatrix} 1 & t \\ 2 & (2t - 1/2) \end{pmatrix} \text{ olmak üzere}$$

$\Psi(t) u'(t) = f(t)$  oluşturulursa

$$\begin{aligned} u_1' + u_2' t &= t^{-3} & -1/2u_2' &= -2t^{-3} - t^{-2} \\ 2u_1' + 2u_2' t - 1/2u_2' &= -t^{-2} & u_2' &= 4t^{-3} + 2t^{-2} \end{aligned}$$

$$u_2 = -2t^{-2} - 2t^{-1} + K_2 \quad (2)$$

$$u_1' + (4t^{-3} + 2t^{-2})t = t^{-3}$$

$$u_1' = t^{-3} - 4t^{-2} - 2t^{-1} \quad u_1 = -1/2t^{-2} + 4t^{-1} - 2\ln t + K_1 \quad (3)$$

(2) ve (3), (1) de yerlerine konulursa

$$x_1 = K_1 + K_2 t - 1/2t^{-2} + 2t^{-1} - 2\ln t - 2$$

$$x_2 = 2K_1 + 2K_2 t - K_2/2 - t^{-2} + 8t^{-1} - 4\ln t - 4 - 4t^{-1} + t^{-2} + t^{-1} = 2K_1 + 2K_2 t - K_2/2 + 5t^{-1} - 4\ln t - 4$$

veya

$$\mathbf{x} = \mathbf{K}_1 \begin{bmatrix} 1 \\ 2 \end{bmatrix} + \mathbf{K}_2 \left( \begin{bmatrix} 1 \\ 2 \end{bmatrix} t + \begin{bmatrix} 0 \\ -1/2 \end{bmatrix} \right) + \begin{bmatrix} -1/2 \\ 0 \end{bmatrix} t^{-2} + \begin{bmatrix} 2 \\ 5 \end{bmatrix} t^{-1} + \begin{bmatrix} -2 \\ -4 \end{bmatrix} \ln t + \begin{bmatrix} -2 \\ -4 \end{bmatrix}$$

10)  $\vec{x}' = \begin{bmatrix} 1 & 1 \\ 4 & -2 \end{bmatrix} \vec{x} + \begin{bmatrix} e^{-2t} \\ -2e^t \end{bmatrix}$  diferansiyel denklem sisteminin genel çözümünü köşegenleştirme metodu kullanarak bulunuz.

Çözüm:

$$\mathbf{x}' = \mathbf{A}\mathbf{x} \quad \det(\mathbf{A} - \lambda \mathbf{I}) = 0 \text{ oluşturularak özdeğerler:}$$

$$\begin{bmatrix} (1-\lambda) & 1 \\ 4 & (-2-\lambda) \end{bmatrix} = (1-\lambda)(-2-\lambda) - 4 = \lambda^2 + \lambda - 6 = 0$$

$$\lambda_1 = -3, \lambda_2 = 2 \quad \text{2 farklı reel kök}$$

$$\lambda_1 = -3$$

$$\begin{bmatrix} 4 & 1 \\ 4 & 1 \end{bmatrix} \begin{bmatrix} x_{11} \\ x_{21} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$4x_{11} = -x_{21}$$

$$\vec{x}_1 = \begin{bmatrix} x_{11} \\ x_{21} \end{bmatrix} = \begin{bmatrix} 1 \\ -4 \end{bmatrix}$$

$$\lambda_2 = 2 \text{ için}$$

$$\begin{bmatrix} -1 & 1 \\ 4 & -4 \end{bmatrix} \begin{bmatrix} x_{12} \\ x_{22} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x_{12} = x_{22}$$

$$\vec{x}_2 = \begin{bmatrix} x_{12} \\ x_{22} \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Özvektörleri içeren matrisi T ile gösterirsek  $T = \begin{bmatrix} 1 & 1 \\ -4 & 1 \end{bmatrix}$

$$\mathbf{x} = \mathbf{T}\mathbf{y} \rightarrow \mathbf{x}' = \mathbf{A}\mathbf{x} + \mathbf{f}(t) \text{ de yerine konursa}$$

$$\mathbf{T}\mathbf{y}' = \mathbf{A}\mathbf{T}\mathbf{y} + \mathbf{f}(t)$$

olur. Bu denklemin her iki tarafı  $T^{-1}$  çarpılarak

$$\mathbf{y}' = (\mathbf{T}^{-1}\mathbf{A}\mathbf{T})\mathbf{y} + \mathbf{T}^{-1}\mathbf{f}(t) = \mathbf{D}\mathbf{y} + \mathbf{T}^{-1}\mathbf{f}(t)$$

$$\mathbf{D} = \begin{bmatrix} -3 & 0 \\ 0 & 2 \end{bmatrix}$$

$T^{-1}$  in hesabı

$$\left[ \begin{array}{cc|cc} 1 & 1 & 1 & 0 \\ -4 & 1 & 0 & 1 \end{array} \right] \rightarrow \left[ \begin{array}{cc|cc} 1 & 1 & 1 & 0 \\ 0 & 5 & 4 & 1 \end{array} \right] \rightarrow \left[ \begin{array}{cc|cc} 1 & 1 & 1 & 0 \\ 0 & 1 & 4/5 & 1/5 \end{array} \right] \rightarrow \left[ \begin{array}{cc|cc} 1 & 0 & 1/5 & -1/5 \\ 0 & 1 & 4/5 & 1/5 \end{array} \right]$$

$$\mathbf{T}^{-1} = \begin{bmatrix} 1/5 & -1/5 \\ 4/5 & 1/5 \end{bmatrix} \quad \mathbf{y}' = \mathbf{D}\mathbf{y} + \mathbf{T}^{-1}\mathbf{f}(t) \text{ oluşturulursa}$$

$$\mathbf{y}' = \begin{pmatrix} y_1' \\ y_2' \end{pmatrix} = \begin{bmatrix} -3 & 0 \\ 0 & 2 \end{bmatrix} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} + \begin{bmatrix} 1/5 & -1/5 \\ 4/5 & 1/5 \end{bmatrix} \begin{bmatrix} e^{-2t} \\ -2e^t \end{bmatrix}$$

$$y_1' + 3y_1 = \frac{1}{5}e^{-2t} + \frac{2}{5}e^t$$

$$y_2' - 2y_2 = \frac{4}{5}e^{-2t} - \frac{2}{5}e^t$$

integrasyon çarpanı yardımıyla

$$[y_1 e^{3t}] = \frac{1}{5}e^t + \frac{2}{5}e^{4t} \rightarrow y_1 e^{3t} = \frac{1}{5}e^t + \frac{1}{10}e^{4t} + c_1 \quad y_1 = \frac{1}{5}e^{-2t} + \frac{1}{10}e^t + c_1 e^{-3t}$$

$$[y_2 e^{-2t}] = \frac{4}{5}e^{-4t} - \frac{2}{5}e^{-t} \rightarrow y_2 e^{-2t} = -\frac{1}{5}e^{-4t} + \frac{2}{5}e^{-t} + c_2 \quad y_2 = -\frac{1}{5}e^{-2t} + \frac{2}{5}e^t + c_2 e^{2t}$$

bulunur. Buradan

$$\mathbf{y} = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{bmatrix} 1/5 \\ -1/5 \end{bmatrix} e^{-2t} + \begin{bmatrix} 1/10 \\ 2/5 \end{bmatrix} e^t + \begin{bmatrix} c_1 e^{-3t} \\ c_2 e^{2t} \end{bmatrix}$$

Bu sistemin her iki tarafı T dönüşüm matrisi ile çarpılırsa genel çözüm ( $\mathbf{x} = \mathbf{T}\mathbf{y}$ )

$$\mathbf{x} = \mathbf{T}\mathbf{y} = \begin{bmatrix} 1 & 1 \\ -4 & 1 \end{bmatrix} \begin{bmatrix} 1/5 e^{-2t} + 1/10 e^t + c_1 e^{-3t} \\ -1/5 e^{-2t} + 2/5 e^t + c_2 e^{2t} \end{bmatrix} = \begin{bmatrix} 1/2 e^t + c_1 e^{-3t} + c_2 e^{2t} \\ -e^{-2t} - 4c_1 e^{-3t} + c_2 e^{2t} \end{bmatrix}$$

veya

$$\mathbf{x} = \begin{bmatrix} 1/2 \\ 0 \end{bmatrix} e^t + \begin{bmatrix} 0 \\ -1 \end{bmatrix} e^{-2t} + c_1 \begin{bmatrix} 1 \\ -4 \end{bmatrix} e^{-3t} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^{2t}$$