



1(a)

$$\frac{dS_1(t)}{dt} = \frac{1}{5} S_2(t) - \frac{2}{5} S_1(t)$$

$$\frac{dS_2(t)}{dt} = \frac{2}{5} S_1(t) - \frac{2}{5} S_2(t)$$

$$S_1(0) = 10, \quad S_2(0) = 0$$

1(b)

$$\begin{bmatrix} S_1' \\ S_2' \end{bmatrix} = \begin{bmatrix} -\frac{2}{5} & \frac{1}{5} \\ \frac{2}{5} & -\frac{2}{5} \end{bmatrix} \begin{bmatrix} S_1 \\ S_2 \end{bmatrix}$$

$$\begin{bmatrix} S_1 \\ S_2 \end{bmatrix} \Big|_{t=0} = \begin{bmatrix} 10 \\ 0 \end{bmatrix} \stackrel{A}{=}$$

$$\begin{aligned} \det(A - \lambda I) &= \begin{vmatrix} -\frac{2}{5} - \lambda & \frac{1}{5} \\ \frac{2}{5} & -\frac{2}{5} - \lambda \end{vmatrix} \\ &= \left(\lambda + \frac{2}{5}\right)^2 - \frac{2}{25} \\ &= \lambda^2 + \frac{4}{5}\lambda + \frac{2}{25} = 0 \\ \Rightarrow \lambda &= \frac{-\frac{4}{5} \pm \sqrt{\frac{16}{25} - \frac{8}{25}}}{2} = \frac{-\frac{4}{5} \pm \sqrt{\frac{8}{25}}}{2} \\ &= \frac{-\frac{4}{5} \pm \frac{2}{5}\sqrt{2}}{2} = -\frac{2}{5} \pm \frac{\sqrt{2}}{5} \end{aligned}$$

$$1) \lambda_1 = -\frac{2}{5} + \frac{\sqrt{2}}{5}$$

$$\begin{bmatrix} -\frac{2}{5} - \lambda_1 & \frac{1}{5} \\ \frac{2}{5} & -\frac{2}{5} - \lambda_1 \end{bmatrix} = \begin{bmatrix} -\frac{\sqrt{2}}{5} & \frac{1}{5} \\ \frac{2}{5} & -\frac{\sqrt{2}}{5} \end{bmatrix}$$

\Rightarrow The corresponding eigenvector is $\begin{bmatrix} 1 \\ \sqrt{2} \end{bmatrix}$.

$$ii) \lambda_2 = -\frac{2}{5} - \frac{\sqrt{2}}{5}$$

$$\begin{bmatrix} -\frac{2}{5} - \lambda_2 & \frac{1}{5} \\ \frac{2}{5} & -\frac{2}{5} - \lambda_2 \end{bmatrix} = \begin{bmatrix} \frac{\sqrt{2}}{5} & \frac{1}{5} \\ \frac{2}{5} & \frac{\sqrt{2}}{5} \end{bmatrix}$$

\Rightarrow The corresponding eigenvector is

$$\begin{bmatrix} -1 \\ \sqrt{2} \end{bmatrix}.$$

Thus, the solution $S(t) = \begin{bmatrix} S_1(t) \\ S_2(t) \end{bmatrix}$

$$\text{is } S(t) = c_1 \begin{bmatrix} 1 \\ \sqrt{2} \end{bmatrix} e^{\lambda_1 t} + c_2 \begin{bmatrix} -1 \\ \sqrt{2} \end{bmatrix} e^{\lambda_2 t}$$

$$S(0) = c_1 \begin{bmatrix} 1 \\ \sqrt{2} \end{bmatrix} + c_2 \begin{bmatrix} -1 \\ \sqrt{2} \end{bmatrix} = \begin{bmatrix} 10 \\ 0 \end{bmatrix}$$

$$\Rightarrow \begin{cases} c_1 - c_2 = 10 \\ c_1 + c_2 = 0 \end{cases} \Rightarrow \begin{cases} c_1 = 5 \\ c_2 = -5 \end{cases}$$

$$\therefore S(t) = \frac{1}{5} \begin{bmatrix} 1 \\ \sqrt{2} \end{bmatrix} e^{\lambda_1 t} - \frac{1}{5} \begin{bmatrix} -1 \\ \sqrt{2} \end{bmatrix} e^{\lambda_2 t}$$

1(c)

$$\begin{cases} S_1(t) = \frac{1}{5} e^{\lambda_1 t} + \frac{1}{5} e^{\lambda_2 t} \\ S_2(t) = \frac{1}{5}\sqrt{2} e^{\lambda_1 t} - \frac{1}{5}\sqrt{2} e^{\lambda_2 t} \end{cases}$$

\Rightarrow we want to find the time when $S_2 > S_1$.

$$\Rightarrow S_2(t) - S_1(t) = \frac{1}{5}(\sqrt{2}-1)e^{\lambda_1 t} - \frac{1}{5}(\sqrt{2}+1)e^{\lambda_2 t} > 0$$

$$\Rightarrow e^{(\lambda_1 - \lambda_2)t} = \frac{\sqrt{2}+1}{\sqrt{2}-1}$$

$$\Rightarrow (\lambda_1 - \lambda_2)t = \ln\left(\frac{\sqrt{2}+1}{\sqrt{2}-1}\right)$$

$$\Rightarrow \frac{2\sqrt{2}}{5}t = \ln\left(\frac{\sqrt{2}+1}{\sqrt{2}-1}\right)$$

$$\Rightarrow t = \frac{5\sqrt{2}}{4} \ln\left(3+2\sqrt{2}\right)$$

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