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1. $A = \begin{bmatrix} 11 & -4 & -7 \\ 7 & -2 & -5 \\ 10 & -4 & -6 \end{bmatrix}$

- (1) 試求 A 之特徵值、特徵向量並將 A 對角化。
 (2) 若 $f(x) = x^2 + 2x + 1$ ，試求 $f(A)$ 之特徵值與特徵向量。

2. 已知 $A^{\frac{1}{2}} = \begin{bmatrix} -1 & 6 \\ -2 & 6 \end{bmatrix}$

試求： A 、 $\det(A)$ 、 A^{-1} 、 A^{10} 、 $A^3 - 2A^2 - 3A - 2I$ 、 e^A 、 $\cos(A)$

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

- (1) 試求 A 之特徵值、特徵向量並求 A 的 Jordan form。
 (2) 試求 e^{At} 。

4. 已知 $A = \begin{bmatrix} 0 & -3 & 1 & 2 \\ -2 & 1 & -1 & 2 \\ -2 & 1 & -1 & 2 \\ -2 & -3 & 1 & 4 \end{bmatrix}$ ，求 Q 使得 $Q^{-1}AQ$ 為 Jordan form。

5. 已知 $A = \begin{bmatrix} 0 & -1 & -1 \\ -3 & -1 & -2 \\ 7 & 5 & 6 \end{bmatrix}$ ，試問：

- (1) A 的特徵方程為何？
 (2) 若 $A^{-1} = pA^2 + qA + rI$ ，則 $p = ?$ ， $q = ?$ ， $r = ?$ $A^{-1} = ?$
 (3) 試以 Cayley-Hamilton 法計算 e^A 。

6. 試解： $\frac{dx}{dt} = Ax + z$ 其中 $A = \begin{bmatrix} -3 & -4 \\ 5 & 6 \end{bmatrix}$ ， $z = \begin{Bmatrix} 5e^t \\ -6e^t \end{Bmatrix}$ 。

參考解答:

$$1. (1) |\mathbf{A} - \lambda \mathbf{I}| = 0 \Rightarrow \begin{vmatrix} 11-\lambda & -4 & -7 \\ 7 & -2-\lambda & -5 \\ 10 & -4 & -6-\lambda \end{vmatrix} = 0 \Rightarrow \lambda(\lambda-1)(\lambda-2) = 0$$
$$\Rightarrow \lambda = 0, 1, 2$$

$$\text{當 } \lambda_1 = 0 \text{ 時, 可得 } \mathbf{x}^1 = \begin{Bmatrix} 1 \\ 1 \\ 1 \end{Bmatrix}$$

$$\text{當 } \lambda_2 = 1 \text{ 時, 可得 } \mathbf{x}^2 = \begin{Bmatrix} 1 \\ -1 \\ 2 \end{Bmatrix}$$

$$\text{當 } \lambda_3 = 2 \text{ 時, 可得 } \mathbf{x}^3 = \begin{Bmatrix} 2 \\ 1 \\ 2 \end{Bmatrix}$$

$$\mathbf{S} = \begin{bmatrix} 1 & 1 & 2 \\ 1 & -1 & 1 \\ 1 & 2 & 2 \end{bmatrix} \Rightarrow \mathbf{S}^{-1} = \begin{bmatrix} -4 & 2 & 3 \\ -1 & 0 & 1 \\ 3 & -1 & -2 \end{bmatrix}$$

$$\mathbf{AS} = \mathbf{SD} \Rightarrow \mathbf{D} = \mathbf{S}^{-1} \mathbf{AS}$$

$$\Rightarrow \mathbf{D} = \begin{bmatrix} -4 & 2 & 3 \\ -1 & 0 & 1 \\ 3 & -1 & -2 \end{bmatrix} \begin{bmatrix} 11 & -4 & -7 \\ 7 & -2 & -5 \\ 10 & -4 & -6 \end{bmatrix} \begin{bmatrix} 1 & 1 & 2 \\ 1 & -1 & 1 \\ 1 & 2 & 2 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

(2) $f(\mathbf{A})$ 之特徵值為 $f(\lambda) = \lambda^2 + 2\lambda + 1$

$$\therefore \lambda_1 = f(0) = 0, \lambda_2 = f(1) = 4, \lambda_3 = f(2) = 9$$

$$\text{特徵向量 } \mathbf{x}^1 = \begin{Bmatrix} 1 \\ 1 \\ 1 \end{Bmatrix}, \mathbf{x}^2 = \begin{Bmatrix} 1 \\ -1 \\ 2 \end{Bmatrix}, \mathbf{x}^3 = \begin{Bmatrix} 2 \\ 1 \\ 2 \end{Bmatrix}$$

$$2. \mathbf{B} = \mathbf{A}^{\frac{1}{2}} = \begin{bmatrix} -1 & 6 \\ -2 & 6 \end{bmatrix} \Rightarrow \mathbf{A} = \mathbf{B}^2 = \begin{bmatrix} -11 & 30 \\ -10 & 24 \end{bmatrix}$$

$$\det(\mathbf{A}) = 36$$

$$\mathbf{A}^{-1} = \frac{1}{36} \begin{bmatrix} 24 & -30 \\ 10 & -11 \end{bmatrix}$$

$$|\mathbf{A} - \lambda\mathbf{I}| = 0 \Rightarrow \begin{vmatrix} -11-\lambda & 30 \\ -10 & 24-\lambda \end{vmatrix} = 0 \Rightarrow (\lambda-4)(\lambda-9) = 0 \Rightarrow \lambda = 4, 9$$

$$\text{當 } \lambda_1 = 4 \text{ 時, 可得 } \mathbf{x}^1 = \begin{Bmatrix} 2 \\ 1 \end{Bmatrix}$$

$$\text{當 } \lambda_2 = 9 \text{ 時, 可得 } \mathbf{x}^2 = \begin{Bmatrix} 3 \\ 2 \end{Bmatrix}$$

$$\mathbf{S} = \begin{bmatrix} 2 & 3 \\ 1 & 2 \end{bmatrix}, \quad \mathbf{S}^{-1} = \begin{bmatrix} 2 & -3 \\ -1 & 2 \end{bmatrix}$$

$$\mathbf{D} = \begin{bmatrix} 4 & 0 \\ 0 & 9 \end{bmatrix}$$

$$\mathbf{AS} = \mathbf{SD} \Rightarrow \mathbf{A} = \mathbf{SDS}^{-1}$$

$$\mathbf{A}^{10} = \mathbf{SD}^{10}\mathbf{S}^{-1} = \begin{bmatrix} 2 & 3 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 4^{10} & 0 \\ 0 & 9^{10} \end{bmatrix} \begin{bmatrix} 2 & -3 \\ -1 & 2 \end{bmatrix} = \begin{bmatrix} 4 \cdot 4^{10} - 3 \cdot 9^{10} & -6 \cdot 4^{10} + 6 \cdot 9^{10} \\ 2 \cdot 4^{10} - 2 \cdot 9^{10} & -3 \cdot 4^{10} + 4 \cdot 9^{10} \end{bmatrix}$$

$$\begin{aligned} \mathbf{A}^3 - 2\mathbf{A}^2 - 3\mathbf{A} - 2\mathbf{I} &= \mathbf{S}(\mathbf{D}^3 - 2\mathbf{D}^2 - 3\mathbf{D} - 2\mathbf{I})\mathbf{S}^{-1} \\ &= \begin{bmatrix} 2 & 3 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 18 & 0 \\ 0 & 538 \end{bmatrix} \begin{bmatrix} 2 & -3 \\ -1 & 2 \end{bmatrix} = \begin{bmatrix} -1542 & 3120 \\ -1040 & 2098 \end{bmatrix} \end{aligned}$$

$$e^{\mathbf{A}} = \mathbf{S}e^{\mathbf{D}}\mathbf{S}^{-1} = \begin{bmatrix} 2 & 3 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} e^4 & 0 \\ 0 & e^9 \end{bmatrix} \begin{bmatrix} 2 & -3 \\ -1 & 2 \end{bmatrix} = \begin{bmatrix} 4 \cdot e^4 - 3 \cdot e^9 & -6 \cdot e^4 + 6 \cdot e^9 \\ 2 \cdot e^4 - 2 \cdot e^9 & -3 \cdot e^4 + 4 \cdot e^9 \end{bmatrix}$$

$$\begin{aligned} \sin(\mathbf{A}) &= \mathbf{S} \cdot \sin(\mathbf{D}) \cdot \mathbf{S}^{-1} = \begin{bmatrix} 2 & 3 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} \sin(4) & 0 \\ 0 & \sin(9) \end{bmatrix} \begin{bmatrix} 2 & -3 \\ -1 & 2 \end{bmatrix} \\ &= \begin{bmatrix} 4 \cdot \sin(4) - 3 \cdot \sin(9) & -6 \cdot \sin(4) + 6 \cdot \sin(9) \\ 2 \cdot \sin(4) - 2 \cdot \sin(9) & -3 \cdot \sin(4) + 4 \cdot \sin(9) \end{bmatrix} \end{aligned}$$

$$3. (1) |\mathbf{A} - \lambda\mathbf{I}| = 0 \Rightarrow \begin{vmatrix} 1-\lambda & 1 & 1 \\ 1 & 1-\lambda & 1 \\ -2 & -2 & -2-\lambda \end{vmatrix} = 0 \Rightarrow -\lambda^3 = 0 \Rightarrow \lambda = 0, 0, 0$$

$$\text{當 } \lambda_1 = \lambda_2 = \lambda_3 = 0 \text{ 時, 可得 } \mathbf{x}^1 = \begin{Bmatrix} -1 \\ 1 \\ 0 \end{Bmatrix}, \quad \mathbf{x}^2 = \begin{Bmatrix} -1 \\ 0 \\ 1 \end{Bmatrix}$$

$\therefore \lambda_1 = \lambda_2 = \lambda_3 = 0$ 只對應到 2 個特徵向量

\therefore 需計算廣義特徵向量求 \mathbf{x}^3

$$\therefore \text{由 } (\mathbf{A} - \lambda_3\mathbf{I})\mathbf{x}^3 = \mathbf{x}^2 \Rightarrow \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ -2 & -2 & -2 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} -1 \\ 0 \\ 1 \end{Bmatrix} \quad (\text{矛盾})$$

\therefore 調整 \mathbf{x}^2

$$\text{令 } \mathbf{x}^2 = c_1 \begin{Bmatrix} -1 \\ 1 \\ 0 \end{Bmatrix} + c_2 \begin{Bmatrix} -1 \\ 0 \\ 1 \end{Bmatrix} \quad \text{取 } c_1 = 1, c_2 = 2 \quad \text{可得 } \mathbf{x}^2 = \begin{Bmatrix} 1 \\ 1 \\ -2 \end{Bmatrix}$$

$$\text{由 } (\mathbf{A} - \lambda_3 \mathbf{I})\mathbf{x}^3 = \mathbf{x}^2 \Rightarrow \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ -2 & -2 & -2 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} 1 \\ 1 \\ -2 \end{Bmatrix}$$

$$\Rightarrow x_1 + x_2 + x_3 = 1$$

$$\text{令 } x_2 = s, x_3 = t \Rightarrow x_1 = 1 - s - t$$

$$\Rightarrow \mathbf{x}^3 = \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} 1-s-t \\ s \\ t \end{Bmatrix} = \begin{Bmatrix} 1 \\ 0 \\ 0 \end{Bmatrix} + \begin{Bmatrix} -1 \\ 1 \\ 0 \end{Bmatrix} s + \begin{Bmatrix} -1 \\ 0 \\ 1 \end{Bmatrix} t$$

$$\text{取 } \mathbf{x}^3 = \begin{Bmatrix} 1 \\ 0 \\ 0 \end{Bmatrix}$$

$$\text{可得 } \mathbf{P} = [\mathbf{x}^1 \ \mathbf{x}^2 \ \mathbf{x}^3] = \begin{bmatrix} -1 & 1 & 1 \\ 1 & 1 & 0 \\ 0 & -2 & 0 \end{bmatrix} \Rightarrow \mathbf{P}^{-1} = \begin{bmatrix} 0 & 1 & \frac{1}{2} \\ 0 & 0 & -\frac{1}{2} \\ 1 & 1 & 1 \end{bmatrix}$$

$$\mathbf{J} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

$$(2) \mathbf{AP} = \mathbf{PJ} \Rightarrow \mathbf{A} = \mathbf{PJP}^{-1}$$

$$\begin{aligned} f(\mathbf{A}) = e^{\mathbf{A}t} &= \mathbf{P}e^{\mathbf{J}t}\mathbf{P}^{-1} = \begin{bmatrix} -1 & 1 & 1 \\ 1 & 1 & 0 \\ 0 & -2 & 0 \end{bmatrix} \begin{bmatrix} f(\lambda) & 0 & 0 \\ 0 & f(\lambda) & f'(\lambda) \\ 0 & 0 & f(\lambda) \end{bmatrix} \begin{bmatrix} 0 & 1 & \frac{1}{2} \\ 0 & 0 & -\frac{1}{2} \\ 1 & 1 & 1 \end{bmatrix} \\ &= \begin{bmatrix} -1 & 1 & 1 \\ 1 & 1 & 0 \\ 0 & -2 & 0 \end{bmatrix} \begin{bmatrix} e^{\lambda t} & 0 & 0 \\ 0 & e^{\lambda t} & te^{\lambda t} \\ 0 & 0 & e^{\lambda t} \end{bmatrix} \begin{bmatrix} 0 & 1 & \frac{1}{2} \\ 0 & 0 & -\frac{1}{2} \\ 1 & 1 & 1 \end{bmatrix} \end{aligned}$$

$$= \begin{bmatrix} -1 & 1 & 1 \\ 1 & 1 & 0 \\ 0 & -2 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & t \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 & \frac{1}{2} \\ 0 & 0 & -\frac{1}{2} \\ 1 & 1 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} t+1 & t & t \\ t & t+1 & t \\ -2t & -2t & -2t+1 \end{bmatrix}$$

$$4. |\mathbf{A} - \lambda \mathbf{I}| = 0 \Rightarrow \begin{vmatrix} 0-\lambda & -3 & 1 & 2 \\ -2 & 1-\lambda & -1 & 2 \\ -2 & 1 & -1-\lambda & 2 \\ -2 & -3 & 1 & 4-\lambda \end{vmatrix} = 0 \Rightarrow \lambda^2(\lambda^2 - 4\lambda + 4) = 0$$

$$\Rightarrow \lambda = 0, 0, 2, 2$$

$$\text{當 } \lambda_1 = \lambda_2 = 0 \text{ 時, } (\mathbf{A} - \lambda_1 \mathbf{I})\mathbf{x} = \{\mathbf{0}\} \Rightarrow \begin{bmatrix} 0 & -3 & 1 & 2 \\ -2 & 1 & -1 & 2 \\ -2 & 1 & -1 & 2 \\ -2 & -3 & 1 & 4 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{Bmatrix}$$

$$\Rightarrow \mathbf{x}^1 = \begin{Bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{Bmatrix}$$

$$\text{當 } \lambda_3 = \lambda_4 = 2 \text{ 時, } (\mathbf{A} - \lambda_3 \mathbf{I})\mathbf{x} = \{\mathbf{0}\} \Rightarrow \begin{bmatrix} -2 & -3 & 1 & 2 \\ -2 & -1 & -1 & 2 \\ -2 & 1 & -3 & 2 \\ -2 & -3 & 1 & 2 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{Bmatrix}$$

$$\Rightarrow \mathbf{x}^3 = \begin{Bmatrix} 1 \\ 0 \\ 0 \\ 1 \end{Bmatrix}, \mathbf{x}^4 = \begin{Bmatrix} 0 \\ 1 \\ 1 \\ 1 \end{Bmatrix}$$

$\therefore \lambda_1 = \lambda_2 = 0$ 只對應到 1 個特徵向量

\therefore 需計算廣義特徵向量求 \mathbf{x}^2

$$\text{由 } (\mathbf{A} - \lambda_2 \mathbf{I})\mathbf{x}^2 = \mathbf{x}^1 \Rightarrow \begin{bmatrix} 0 & -3 & 1 & 2 \\ -2 & 1 & -1 & 2 \\ -2 & 1 & -1 & 2 \\ -2 & -3 & 1 & 4 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{Bmatrix} = \begin{Bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{Bmatrix}$$

$$\Rightarrow \mathbf{x}^2 = \begin{Bmatrix} 1 \\ 1 \\ 1 \end{Bmatrix} t + \begin{Bmatrix} 0 \\ -1 \\ -2 \\ 0 \end{Bmatrix} \quad \text{取 } \mathbf{x}^2 = \begin{Bmatrix} 0 \\ -1 \\ -2 \\ 0 \end{Bmatrix}$$

$$\text{可得 } \mathbf{Q} = [\mathbf{x}^1 \ \mathbf{x}^2 \ \mathbf{x}^3 \ \mathbf{x}^4] = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 1 & -1 & 0 & 1 \\ 1 & -2 & 0 & 1 \\ 1 & 0 & 1 & 1 \end{bmatrix}, \quad \mathbf{J} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 2 \end{bmatrix}$$

$$\mathbf{AQ} = \mathbf{QJ} \quad \Rightarrow \mathbf{A} = \mathbf{QJQ}^{-1} \quad \text{或是} \quad \mathbf{J} = \mathbf{Q}^{-1}\mathbf{AQ}$$

$$5. \quad (1) \quad |A - \lambda I| = 0 \quad \Rightarrow \begin{vmatrix} -\lambda & -1 & -1 \\ -3 & -1-\lambda & -2 \\ 7 & 5 & 6-\lambda \end{vmatrix} = 0$$

$$\Rightarrow \lambda^3 - 5\lambda^2 + 8\lambda - 4 = 0 \quad (\text{特徵方程式})$$

$$\Rightarrow (\lambda - 1)(\lambda - 2)^2 = 0$$

$$\Rightarrow \lambda = 1, 2, 2$$

$$(2) \quad \text{由 Cayley-Hamilton 定理可知: } A^3 - 5A^2 + 8A - 4I = 0$$

$$\Rightarrow A^{-1}(A^3 - 5A^2 + 8A - 4I) = 0$$

$$\Rightarrow A^2 - 5A + 8I - 4A^{-1} = 0$$

$$\Rightarrow A^{-1} = \frac{1}{4}A^2 - \frac{5}{4}A + 2I$$

$$\therefore p = \frac{1}{4}, \quad q = -\frac{5}{4}, \quad r = 2$$

$$A^{-1} = \frac{1}{4}A^2 - \frac{5}{4}A + 2I = \frac{1}{4} \begin{bmatrix} -4 & -4 & -4 \\ -11 & -6 & -7 \\ 27 & 18 & 19 \end{bmatrix} - \frac{5}{4} \begin{bmatrix} 0 & -1 & -1 \\ -3 & -1 & -2 \\ 7 & 5 & 6 \end{bmatrix} + 2 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \frac{1}{4} \begin{bmatrix} 4 & 1 & 1 \\ 4 & 7 & 3 \\ -8 & -7 & -3 \end{bmatrix}$$

$$(3) \quad e^A = Q(A) \cdot (A^3 - 5A^2 + 8A - 4I) + \bar{p}A^2 + \bar{q}A + \bar{r}I$$

$$\Rightarrow e^\lambda = Q(\lambda) \cdot (\lambda^3 - 5\lambda^2 + 8\lambda - 4) + \bar{p}\lambda^2 + \bar{q}\lambda + \bar{r}$$

$$\text{代入 } \lambda = 1 \quad \text{可得 } e = \bar{p} + \bar{q} + \bar{r} \quad \dots (1)$$

$$\text{代入 } \lambda = 2 \quad \text{可得 } e^2 = 4\bar{p} + 2\bar{q} + \bar{r} \quad \dots (2)$$

$$\text{對 } \lambda \text{ 微分 } \Rightarrow e^\lambda = 2\lambda\bar{p} + \bar{q}$$

$$\text{微分後代入 } \lambda = 2 \quad \text{可得 } e^2 = 4\bar{p} + \bar{q} \quad \dots (3)$$

解聯立後可得 $p = e$, $q = e^2 - 4e$, $r = 4e - e^2$

$$e^A = \bar{p}A^2 + \bar{q}A + \bar{r}I$$

$$= e \begin{bmatrix} -4 & -4 & -4 \\ -11 & -6 & -7 \\ 27 & 18 & 19 \end{bmatrix} + (e^2 - 4e) \begin{bmatrix} 0 & -1 & -1 \\ -3 & -1 & -2 \\ 7 & 5 & 6 \end{bmatrix} + (4e - e^2) \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} -e^2 & -e^2 & e^2 \\ e - 3e^2 & 2e - 2e^2 & e - 2e^2 \\ -e + 7e^2 & -2e + 5e^2 & -e + 5e^2 \end{bmatrix}$$

$$6. \det(A - \lambda I) = 0 \Rightarrow \begin{vmatrix} -3 - \lambda & -4 \\ 5 & 6 - \lambda \end{vmatrix} = (\lambda - 1)(\lambda - 2) = 0 \Rightarrow \lambda = 1 \text{ or } 2$$

$$\text{當 } \lambda = 1 \Rightarrow \begin{bmatrix} -4 & -4 \\ 5 & 5 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 0 \end{Bmatrix} \Rightarrow x^1 = \begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix} = \begin{Bmatrix} 1 \\ -1 \end{Bmatrix}$$

$$\text{當 } \lambda = 2 \Rightarrow \begin{bmatrix} -5 & -4 \\ 5 & 4 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 0 \end{Bmatrix} \Rightarrow x^1 = \begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix} = \begin{Bmatrix} 4 \\ -5 \end{Bmatrix}$$

$$\therefore A = SDS^{-1} = \begin{bmatrix} 1 & 4 \\ -1 & -5 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 1 & 4 \\ -1 & -5 \end{bmatrix}^{-1}$$

$$\text{令 } x = Sy \Rightarrow S \frac{dy}{dt} = ASy + z \Rightarrow \frac{dy}{dt} = S^{-1}ASy + S^{-1}z$$

$$\therefore \begin{Bmatrix} \dot{y}_1 \\ \dot{y}_2 \end{Bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} \begin{Bmatrix} y_1 \\ y_2 \end{Bmatrix} + \begin{bmatrix} 1 & 4 \\ -1 & -5 \end{bmatrix}^{-1} \begin{Bmatrix} 5e^t \\ -6e^t \end{Bmatrix}$$

$$\Rightarrow \begin{cases} \dot{y}_1 = y_1 + e^t \\ \dot{y}_2 = 2y_2 + e^t \end{cases} \Rightarrow \begin{cases} y_1 = c_1 e^t + t e^t \\ y_2 = c_2 e^{2t} - e^t \end{cases}$$

$$\begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix} = \begin{bmatrix} 1 & 4 \\ -1 & -5 \end{bmatrix} \begin{Bmatrix} y_1 \\ y_2 \end{Bmatrix}$$

$$\Rightarrow \begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix} = \begin{Bmatrix} y_1 + 4y_2 \\ -y_1 - 5y_2 \end{Bmatrix} = \begin{Bmatrix} c_1 e^t + 4c_2 e^{2t} + t e^t - 4e^t \\ -c_1 e^t - 5c_2 e^{2t} - t e^t + 5e^t \end{Bmatrix}$$

$$= \begin{Bmatrix} (c_1 - 4)e^t + 4c_2 e^{2t} + t e^t \\ (-c_1 + 5)e^t - 5c_2 e^{2t} - t e^t \end{Bmatrix}$$

