

4. Chen 4.20

$$\dot{x}(t) = \begin{bmatrix} -\sin t & 0 \\ 0 & -\cos t \end{bmatrix} x(t)$$

$$\begin{aligned} \dot{x}_1(t) = -\sin t x_1(t) &\Rightarrow x_1(t) = a e^{\cos t} \\ \dot{x}_2(t) = -\cos t x_2(t) &\Rightarrow x_2(t) = b e^{-\sin t} \end{aligned} \left. \vphantom{\begin{aligned} \dot{x}_1(t) = -\sin t x_1(t) \\ \dot{x}_2(t) = -\cos t x_2(t) \end{aligned}} \right\} \begin{array}{l} a \text{ and } b \text{ are} \\ \text{chosen to satisfy} \\ \text{the initial conditions} \end{array}$$

Fundamental matrix method...

$$\underline{x}_1(0) = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \Rightarrow a=1, b=0$$

$$\underline{x}_2(0) = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \Rightarrow a=0, b=1$$

So the fundamental matrix is

$$\underline{X}(t) = \begin{bmatrix} e^{\cos t} & 0 \\ 0 & e^{-\sin t} \end{bmatrix}$$

$$\underline{X}^{-1}(s) = \begin{bmatrix} e^{-\cos s} & 0 \\ 0 & e^{+\sin s} \end{bmatrix}$$

$$\text{STM: } \Phi(t,s) = X(t)X^{-1}(s) = \begin{bmatrix} e^{\cos t - \cos s} & 0 \\ 0 & e^{\sin s - \sin t} \end{bmatrix}$$

← this is incorrect. If we, however, choose $\underline{x}_1(0) = \begin{bmatrix} e \\ 0 \end{bmatrix}$, this initial state is linearly independent of $\underline{x}_2(0)$ and implies $a=1, b=0$

$$\begin{aligned} \text{check: } 1e^{\cos 0} &= 1e^1 = e \quad \checkmark \\ 0e^{-\sin 0} &= 0 \quad \checkmark \end{aligned}$$