

Lecture 24. Homogeneous linear systems with constant coefficients

① The eigenvalue problem

We consider the linear system

$$\vec{y}' = A \vec{y}, \quad (1)$$

where all entries of the $n \times n$ matrix A are const.
We seek its solution in the form

$$\vec{y} = e^{\lambda t} \cdot \vec{x} \leftarrow \text{constant vector} \quad (2)$$

↑ need a vector here
because \vec{y} is a vector

Substitute (2) into (1):

$$\lambda e^{\lambda t} \vec{x} = A \vec{x} \cdot e^{\lambda t}, \text{ or}$$

$$\boxed{A \vec{x} = \lambda \vec{x}, \quad \vec{x} \neq \vec{0}.} \quad (3)$$

Eq. (3) is the eigenvalue problem, and requires the knowledge of both λ and \vec{x} .

λ = eigenvalue, ("eigen" = "own", or "characteristic")
 \vec{x} = eigenvector.
 (λ, \vec{x}) = eigenpair of matrix A .

Ex. 1 Find the eigenpairs of

$$A = \begin{pmatrix} 4 & -2 \\ 1 & 1 \end{pmatrix}.$$

Solⁿ: let $\vec{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$. Then Eq. (3) \Rightarrow

1) Find λ : $\begin{pmatrix} 4 & -2 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \lambda \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \Rightarrow$

$$\begin{pmatrix} 4 & -2 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} - \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow$$

A $\lambda I \leftarrow$ identity matrix

$$\begin{pmatrix} 4-\lambda & -2 \\ 1 & 1-\lambda \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

$(A - \lambda I)$

$$(A - \lambda I) \vec{x} = \vec{0} \quad (4)$$

\Rightarrow (by definition!) $\boxed{A - \lambda I \text{ is singular}} \Leftrightarrow$

$$\det(A - \lambda I) = 0 \quad (5)$$

$$\begin{vmatrix} 4-\lambda & -2 \\ 1 & 1-\lambda \end{vmatrix} = 0 \Rightarrow$$

$$(4-\lambda)(1-\lambda) + 2 = 0 \Rightarrow \lambda^2 - 5\lambda + 6 = 0$$

$$\Rightarrow (\lambda-3)(\lambda-2) = 0 \Rightarrow \lambda_{1,2} = 2, 3.$$

2) Find eigenvectors.

$$\underline{\lambda=2} \quad \begin{pmatrix} 4-2 & -2 \\ 1 & 1-2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 2 & -2 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow$$

$$2x_1 - 2x_2 = 0 \Rightarrow x_2 = x_1.$$

A convenient choice is $x_1 = 1$; then by the above, $x_2 = x_1 = 1$. Thus, the first eigenvector is:

$$\vec{x}_1 = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}.$$

Note 1: We could have chosen $x_1 = a =$
any number except 0; then $x_2 = a$,
 and $\vec{x}_1 = \begin{pmatrix} a \\ a \end{pmatrix} = a \begin{pmatrix} 1 \\ 1 \end{pmatrix}$.

Thus, we can multiply an eigenvector by any nonzero number, and the result is still an eigenvector! Indeed:

$$a \cdot (A\vec{x} = \lambda\vec{x})$$

$$aA\vec{x} = a\lambda\vec{x}$$

$$A(a\vec{x}) = \lambda(a\vec{x}) \Rightarrow a\vec{x} \text{ is an eigenvector}$$

Note 2: An eigenvector $\neq \vec{0}$ by definition.
 (So, above, $a \neq 0$.)

However, an eigenvalue can $= 0$:

$\lambda = 0$ simply means that A is singular!

$$\det(A - 0 \cdot I) = \det A = 0.$$

Continuing with the example:

$$\underline{\lambda = 3} \Rightarrow \begin{pmatrix} 4-3 & -2 \\ 1 & 1-3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow$$

$$\begin{pmatrix} 1 & -2 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow x_1 - 2x_2 = 0$$

For convenience, take $x_1 = 2$, $\Rightarrow x_2 = \frac{1}{2}x_1 = 1$. Then

$$\vec{x}_2 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

Ex. 2 Find eigenpairs of

$$A = \begin{pmatrix} 1 & \alpha \\ 0 & 1 \end{pmatrix}, \alpha \neq 0.$$

Sol'n: 1) Find eigenvalues:

$$\begin{vmatrix} 1-\lambda & \alpha \\ 0 & 1-\lambda \end{vmatrix} = 0$$

$(1-\lambda)^2 - 0 \cdot \alpha = 0 \Rightarrow (1-\lambda)^2 = 0 \Rightarrow \lambda_{1,2} = 1$.
We have a repeated root!

2) Find eigenvectors:

$$\lambda = 1 \quad \begin{pmatrix} 1-1 & \alpha \\ 0 & 1-1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow$$

$$\begin{pmatrix} 0 & \alpha \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \begin{matrix} 0 \cdot x_1 + \alpha \cdot x_2 = 0 \\ 0 = 0 \end{matrix} \Rightarrow$$

$\alpha x_2 = 0 \Rightarrow x_2 = 0$ (since $\alpha \neq 0$).
No information about $x_1 \Rightarrow x_1 = \underline{\text{any number}}$.

So, for convenience, take $x_1 = 1$. Then

$$\vec{x}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

And we do not have a second eigenvector!

Note: We can multiply \vec{x}_1 by any number,
e.g., have $\begin{pmatrix} 2 \\ 0 \end{pmatrix}$,

but this will not be a new eigenvector:
see Note 1 in Ex. 1.

Thus, in this Ex. 2, we have a repeated
eigenvalue and just one eigenvector.

Ex. 3 Find the eigenpairs of

$$A = \begin{pmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{pmatrix}$$

Sol'n: 1) Find eigenvalues:

$$\begin{vmatrix} 2-\lambda & -1 & -1 \\ -1 & 2-\lambda & -1 \\ -1 & -1 & 2-\lambda \end{vmatrix} = 0$$

A calculation (verified by Mathematica)
yields:

$$-\lambda^3 + 6\lambda^2 - 9\lambda = 0 \Rightarrow$$

$$-\lambda(\lambda^2 - 6\lambda + 9) = 0 \Rightarrow$$

$$\lambda(\lambda - 3)^2 = 0 \Rightarrow \lambda_1 = 0, \lambda_{2,3} = 3.$$

2) Find eigenvectors:

$$\underline{\lambda=0} \quad \begin{pmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Solving this by transformation to Reduced Echelon Form yields: (a.k.a. Gaussian elimination)

You are not required to use this exact algorithm, but you ARE required to be able to solve a 3×3 linear system.

$$\begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

"free", i.e. arbitrary

$$\Rightarrow x_1 - x_3 = 0 \text{ \& } x_2 - x_3 = 0 \Rightarrow x_1 = x_3, x_2 = x_3.$$

$$\text{let } x_3 = 1 \Rightarrow x_1 = 1 \Rightarrow x_2 = 1 \Rightarrow$$

$$\vec{x}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

(choosing another $x_3 \neq 0$ will yield a proportional \vec{x}_1)

$$\lambda = 3 \quad (A - 3I)\vec{x} = \vec{0} \Rightarrow$$

$$\begin{pmatrix} -1 & -1 & -1 \\ -1 & -1 & -1 \\ -1 & -1 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

All three eqs. are the same, \Rightarrow we just have one:

$$x_1 + x_2 + x_3 = 0, \Rightarrow x_1 = -x_2 - x_3,$$

where now both x_2 & x_3 are "free" variables.

$$\vec{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} -x_2 - x_3 \\ 1 \cdot x_2 + 0 \cdot x_3 \\ 0 \cdot x_2 + 1 \cdot x_3 \end{pmatrix} = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} x_2 + \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} x_3. \quad \text{Considering two pairs: } (x_2=1, x_3=0)$$

$$\text{thus: } \vec{x}_2 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \quad \vec{x}_3 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \text{ and } (x_2=0, x_3=1) \text{ yields}$$

Note 1: This choice is not unique, but any choices will yield exactly two independent vectors.

Note 2: As in Ex. 2, we've had a repeated eigenvalue, but to it there correspond two distinct eigenvectors. Thus, this 3×3 matrix A has a full set (i.e. $3=n$) of eigenvectors.

Two sufficient (but not necessary!) criteria
when $n \times n$ matrix A has a full set (i.e. n)
of eigenvectors:

[1] If A is real and symmetric, then
it has a full set of eigenvectors.
(In this case all λ 's are also real.)

[2] If A has n distinct eigenvalues, i.e.
 $\lambda_i \neq \lambda_j$ for $i \neq j$, then A has a
full set of eigenvectors.

(2) Fundamental set of solutions and
solving an IVP.

Thm. 4.6 Consider the homogeneous lin.
system with a constant
 $n \times n$ matrix A . Let A has
 n eigenpairs $(\lambda_1, \vec{x}_1), \dots, (\lambda_n, \vec{x}_n)$, where
all \vec{x}_i are linearly independent. (In other
words, A has a full set of eigenvectors.)

Then $\{ e^{\lambda_1 t} \vec{x}_1, e^{\lambda_2 t} \vec{x}_2, \dots, e^{\lambda_n t} \vec{x}_n \}$

is a FS.

Note: We require n lin. independent eigenvectors,
but some of eigenvalues may be
repeated (as in Ex. 3).

Proof of Thm. 4.6: At $t=0$,

$W(0) = \det [\vec{x}_1, \vec{x}_2, \dots, \vec{x}_n] \neq 0$ because

$\vec{x}_1, \dots, \vec{x}_n$ are lin. independent. Thus, by Liouville's formula (Thm. 4.4), $W(t) \neq 0$
 \Rightarrow this is a FS.

Ex. 4 Solve the IVP

$$\vec{y}' = A \vec{y}, \quad \vec{y}(0) = \begin{pmatrix} 1 \\ 2 \end{pmatrix},$$

where $A = \begin{pmatrix} 4 & -2 \\ 1 & 1 \end{pmatrix}$ as in Ex. 1.

Sol'n: By Thm. 4.6 and Ex. 1,

$\{e^{\lambda_1 t} \vec{x}_1, e^{\lambda_2 t} \vec{x}_2\} = \{e^{2t} \begin{pmatrix} 1 \\ 1 \end{pmatrix}, e^{3t} \begin{pmatrix} 2 \\ 1 \end{pmatrix}\}$ is a FS.

Then we seek $\vec{y}(t) = e^{2t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} \cdot c_1 + e^{3t} \begin{pmatrix} 2 \\ 1 \end{pmatrix} \cdot c_2$.

Requiring $\vec{y}(0) = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ yields:

$$c_1 \cdot 1 \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 \cdot 1 \cdot \begin{pmatrix} 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

\Downarrow Eq. (6) on p. 22-7

$$\begin{pmatrix} 1 & 2 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} \Rightarrow \text{solving by any method}$$

$$\begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} 3 \\ -1 \end{pmatrix}.$$

Thus, $\vec{y}(t) = 3e^{2t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} - e^{3t} \begin{pmatrix} 2 \\ 1 \end{pmatrix}$.

Ex. 5 Same, but $A = \begin{pmatrix} 1 & \alpha \\ 0 & 1 \end{pmatrix}$, $\alpha \neq 0$,
as in Ex. 2.

Sol'n: In Ex. 2 we've found only one
eigenvector, \Rightarrow we do not yet have
a FS.

Such a FS can be found but it requires
a concept beyond that of eigenvectors.

It is considered in Sec. 4.7 of textbook,
but we will not consider it in the course.

Since we do not know a FS in this problem,
we cannot write

$$\vec{y}(t) = c_1 \vec{y}_1 + c_2 \vec{y}_2$$

and hence cannot solve the IVP.

Ex. 6 Same, but $A = \begin{pmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{pmatrix}$ and $\vec{y}(0) = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}$

Sol'n: By Thm. 4.6 and Ex. 3,

$$\{e^{\lambda_1 t} \vec{x}_1, e^{\lambda_2 t} \vec{x}_2, e^{\lambda_3 t} \vec{x}_3\} = \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, e^{3t} \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}, e^{3t} \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \right\}$$

is a FS. Then seek

$$\vec{y}(t) = c_1 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + c_2 e^{3t} \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} + c_3 e^{3t} \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}.$$

Note that even though $\lambda = 3$ is a repeated
eigenvalue, we have a full set of eigenvectors
for $A \Rightarrow$ we have a FS for the lin. system.

From the given initial condition we have!

$$c_1 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + c_2 \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} + c_3 \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \Rightarrow$$

$$\begin{pmatrix} 1 & -1 & -1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \Rightarrow \text{solving by any method}$$

$$c_1 = 2, c_2 = 1, c_3 = 0$$

$$\Rightarrow \vec{y}(t) = 2 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + e^{3t} \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}.$$

③ Complex eigenvalues

When an eigenvalue λ of A is complex, then so will be the corresponding eigenvector \vec{x} .
Indeed

$$\underset{\text{real}}{\uparrow} A \underset{\text{real}}{\uparrow} \vec{x} = \underset{\text{complex}}{\uparrow} \lambda \underset{\text{complex}}{\uparrow} \vec{x}$$

and the two sides of the equation can match only when \vec{x} is complex, not real.

Thus, we will have a complex solution

$\vec{y} = e^{\lambda t} \vec{x}$ in our F.S. However, if we are solving a problem with a real matrix A , we want the solutions to also be real. How do we obtain such real solutions from complex ones?

Thm. 4.7 Consider the lin. system (3) with a real matrix A . Let $\vec{y} = \vec{u} + i\vec{v}$ (where \vec{u}, \vec{v} are real) be a complex solution of this DE system. Then each of \vec{u} and \vec{v} are also solutions of the same system:

$$\left(\begin{array}{l} \vec{y}' = A\vec{y} \\ \& \\ \vec{y} = \vec{u} + i\vec{v} \\ \& \\ A, \vec{u}, \vec{v} \text{ real} \end{array} \right) \Rightarrow \left(\begin{array}{l} \vec{u}' = A\vec{u} \\ \& \\ \vec{v}' = A\vec{v} \end{array} \right)$$

Proof: p. 257; same as that of Thm. 3.3 for DE-2 (see p. 14-6 in posted Notes).

So, $\vec{u} = \text{Re}(e^{\lambda t} \vec{x})$ and $\vec{v} = \text{Im}(e^{\lambda t} \vec{x})$
 \uparrow real part $\qquad \qquad \qquad \uparrow$ imag. part

are real solutions of the lin. system.

Ex. 7 (see also Ex. 1 in Sec. 4.6 in book)

Find a real FS of

$$\vec{y}' = \underbrace{\begin{pmatrix} 0 & 1 \\ -4 & 0 \end{pmatrix}}_{= A} \vec{y}$$

Sol'n: 1) Find eigenvalues of A .

$$\begin{vmatrix} 0-\lambda & 1 \\ -4 & 0-\lambda \end{vmatrix} = 0 \Rightarrow \lambda^2 + 4 = 0 \Rightarrow \lambda = \pm 2i$$

2) Find eigenvectors of A .

$$\underline{\lambda_1 = -2i} \quad \begin{pmatrix} 0 - (-2i) & 1 \\ -4 & 0 - (-2i) \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 2i & 1 \\ -4 & 2i \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Since the matrix on the lhs. is singular, its two eqs. must be proportional to each other, \Rightarrow consider only one (say, the first):

$$2i x_1 + 1 \cdot x_2 = 0 \Rightarrow x_2 = -2i x_1.$$

Take $x_1 = 1 \Rightarrow x_2 = -2i$. So

$$\vec{x}_1 = \begin{pmatrix} 1 \\ -2i \end{pmatrix}.$$

$$\underline{\lambda_2 = 2i} \quad \begin{pmatrix} -2i & 1 \\ -4 & -2i \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow$$

$$-2i x_1 + x_2 = 0 \Rightarrow x_2 = 2i x_1.$$

$$x_1 = 1 \Rightarrow x_2 = 2i, \quad \Rightarrow$$

$$\vec{x}_2 = \begin{pmatrix} 1 \\ 2i \end{pmatrix}.$$

3) Find real solutions and verify that they form a FS.

We have $\vec{y}_1 = e^{-2it} \begin{pmatrix} 1 \\ -2i \end{pmatrix}$, $\vec{y}_2 = e^{2it} \begin{pmatrix} 1 \\ 2i \end{pmatrix}$.

Thm. 4.7 says we need to take Re & Im of them. Let's take \vec{y}_1 .

$$\vec{y}_1 = (\cos 2t - i \sin 2t) \left[\overbrace{\begin{pmatrix} 1 \\ 0 \end{pmatrix}}^{\text{Real}} + \overbrace{\begin{pmatrix} 0 \\ -2i \end{pmatrix}}^{\text{Purely imaginary}} \right]$$

and rewrite it as $\vec{u} + i\vec{v}$ for real \vec{u}, \vec{v} .

$$\vec{y}_1 = \left\{ \cos 2t \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix} - i \overbrace{\begin{pmatrix} 0 \\ -2i \end{pmatrix}}^{\sin 2t} \right\} + \left\{ \cos 2t \begin{pmatrix} 0 \\ -2i \end{pmatrix} - i \sin 2t \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right\}$$

$$= \underbrace{\begin{pmatrix} \cos 2t \\ -2 \sin 2t \end{pmatrix}}_{\vec{u}_1} + i \underbrace{\begin{pmatrix} -\sin 2t \\ -2 \cos 2t \end{pmatrix}}_{\vec{v}_1}$$

If we consider \vec{y}_2 , we'll find $\vec{u}_2 = \vec{u}_1$,
 $\vec{v}_2 = -\vec{v}_1$

Thus, we have two sets: $\{\vec{u}_1, \vec{v}_1\}$ & $\{\vec{u}_1, -\vec{v}_1\}$.
 it is clear that they are equivalent ~~in~~ regard
 to what span of solutions they can represent.

$$\text{Take } \{\vec{u}_1, -\vec{v}_1\} = \left\{ \begin{pmatrix} \cos 2t \\ -2 \sin 2t \end{pmatrix}, \begin{pmatrix} \sin 2t \\ 2 \cos 2t \end{pmatrix} \right\}$$

$$W(0) = \begin{vmatrix} 1 & 0 \\ 0 & 2 \end{vmatrix} = 2 \neq 0, \Rightarrow \text{they form a FS}$$