Summary of the case of two distinct real eigenvalues

Suppose $\mathbf{A}$ is a matrix with two eigenvalues λ_1 and λ_2. To be consistent, we will assume that $\lambda_1 < \lambda_2$, that $\mathbf{V}_1$ is an eigenvector associated to λ_1, and that $\mathbf{V}_2$ is an eigenvector associated to λ_2. The general solution of

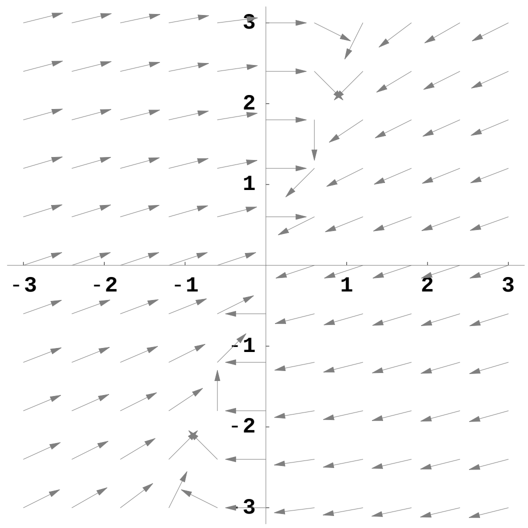
$$\frac{d\mathbf{Y}}{dt} = \mathbf{AY}$$

is $\mathbf{Y}(t) = k_1 e^{\lambda_1 t}\mathbf{V}_1 + k_2 e^{\lambda_2 t}\mathbf{V}_2$.

Case 1: $\lambda_1 < \lambda_2 < 0$.

Example. Consider

$$\frac{d\mathbf{Y}}{dt} = \begin{pmatrix} -3 & 1 \\ -1 & 0 \end{pmatrix} \mathbf{Y}.$$



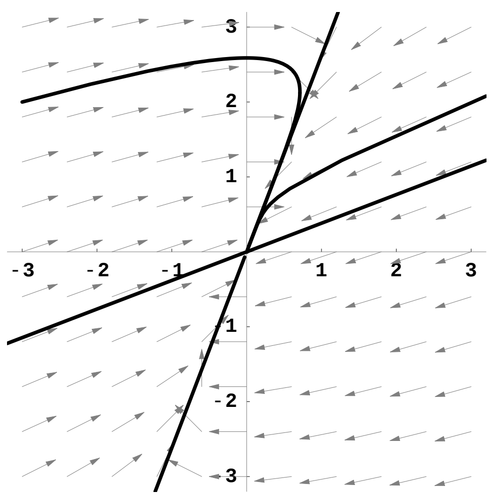
Sketching component graphs

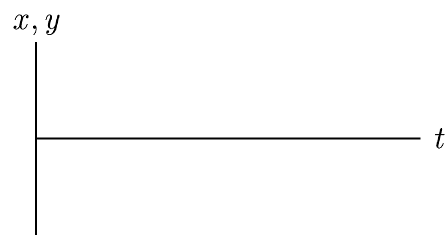
Once we understand the phase portrait, we should also be able to sketch the component graphs without `HPGSystemSolver`.

For example, once again consider

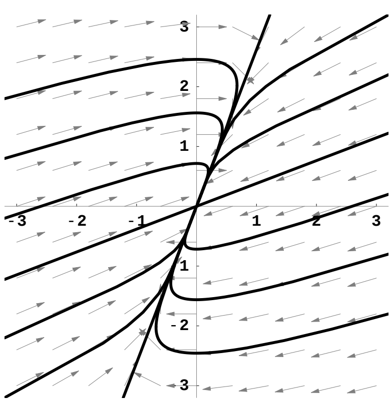
$$\frac{d\mathbf{Y}}{dt} = \begin{pmatrix} -3 & 1 \\ -1 & 0 \end{pmatrix} \mathbf{Y}.$$

Let's sketch the $x(t)$- and $y(t)$-graphs that correspond to the initial conditions $(-3, 2)$ and $(3, 2)$.

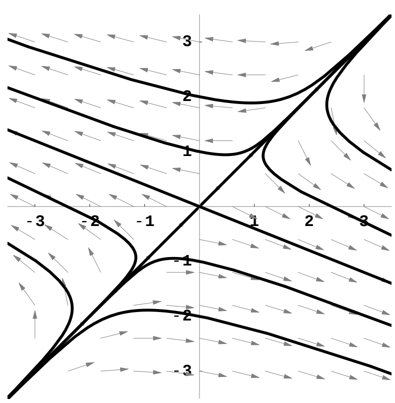




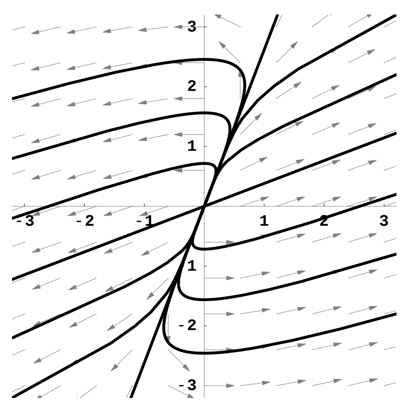
Summary for real and distinct (nonzero) eigenvalues



sink ($\lambda_1 < \lambda_2 < 0$)



saddle ($\lambda_1 < 0 < \lambda_2$)



source ($0 < \lambda_1 < \lambda_2$)

Complex eigenvalues

What happens if the eigenvalues of the system are complex numbers?

Example. Consider

$$\frac{d\mathbf{Y}}{dt} = \begin{pmatrix} -3 & 2 \\ -1 & -1 \end{pmatrix} \mathbf{Y}.$$

Let's see that happens if we take a look at this system using `MatrixFields` and then we'll compute the eigenstuff for this matrix.

Eigenvalues:

Eigenvectors:

We now have a complex-valued solution of the form

$$\mathbf{Y}_c(t) = e^{(-2+i)t} \begin{pmatrix} 2 \\ 1+i \end{pmatrix}.$$

There are lots of questions that come with this formula. First, what does the formula mean? Second, what good is it given that we are interested in real-valued solutions to our linear systems?

Once again Euler comes to the rescue: Remember the power series for the exponential function? It is

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots.$$

Let's use this series where $x = bi$.

We use Euler's formula

$$e^{bi} = \cos b + i \sin b$$

applied to the complex-valued function $e^{(a+bi)t}$.

But why does this help us solve our differential equation?

Theorem. Consider $d\mathbf{Y}/dt = \mathbf{A}\mathbf{Y}$, where $\mathbf{A}$ is a matrix with real entries. If $\mathbf{Y}_c(t)$ is a complex-valued solution, then both

$$\mathrm{Re}\mathbf{Y}_c(t) \quad \text{and} \quad \mathrm{Im}\mathbf{Y}_c(t)$$

are real-valued solutions, and they are linearly independent.

Now we can derive the general solution to

$$\frac{d\mathbf{Y}}{dt} = \begin{pmatrix} -3 & 2 \\ -1 & -1 \end{pmatrix} \mathbf{Y}$$

using the complex-valued solution $\mathbf{Y}_c(t) = e^{(-2+i)t} \begin{pmatrix} 2 \\ 1+i \end{pmatrix}$.

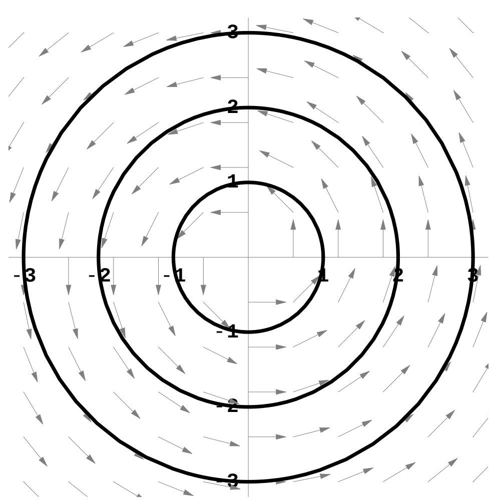
Three examples to illustrate the geometry of complex eigenvalues:

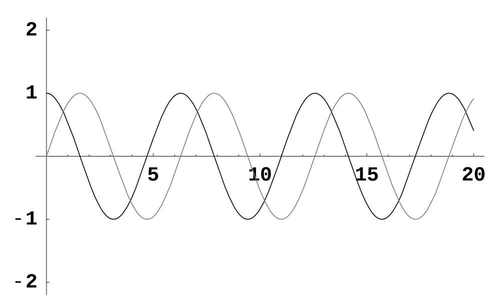
Example 1. $\frac{d\mathbf{Y}}{dt} = \mathbf{A}\mathbf{Y}$ where

$$\mathbf{A} = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}.$$

The characteristic polynomial of $\mathbf{A}$ is $\lambda^2 + 1$, so the eigenvalues are $\lambda = \pm i$. One eigenvector associated to the eigenvalue $\lambda = i$ is

$$\mathbf{Y}_0 = \begin{pmatrix} i \\ 1 \end{pmatrix}.$$



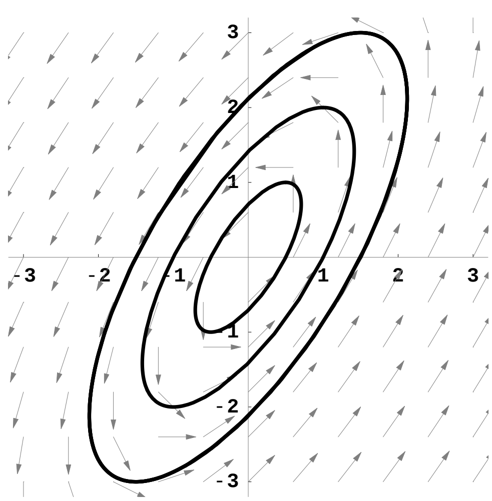


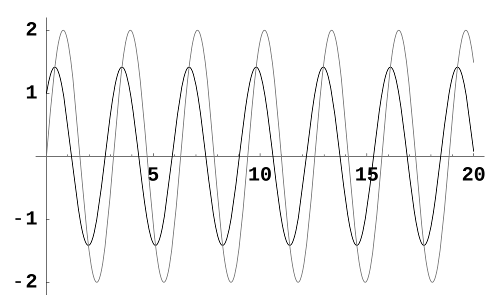
Example 2. $\frac{d\mathbf{Y}}{dt} = \mathbf{B}\mathbf{Y}$ where

$$\mathbf{B} = \begin{pmatrix} 2 & -2 \\ 4 & -2 \end{pmatrix}.$$

The characteristic polynomial of $\mathbf{B}$ is $\lambda^2 + 4$, so the eigenvalues are $\lambda = \pm 2i$. One eigenvector associated to the eigenvalue $\lambda = 2i$ is

$$\mathbf{Y}_0 = \begin{pmatrix} 1+i \\ 2 \end{pmatrix}.$$





Example 3. $\dfrac{d\mathbf{Y}}{dt} = \mathbf{C}\mathbf{Y}$ where

$$\mathbf{C} = \begin{pmatrix} 1.9 & -2 \\ 4 & -2.1 \end{pmatrix}.$$

The characteristic polynomial of $\mathbf{C}$ is $\lambda^2+0.2\lambda+4.01$, so the eigenvalues are $\lambda = -0.1 \pm 2i$. One eigenvector associated to the eigenvalue $\lambda = -0.1 + 2i$ is

$$\mathbf{Y}_0 = \begin{pmatrix} 1+i \\ 2 \end{pmatrix}.$$