

Diagonalizable Homogeneous Systems of Linear Differential Equations with Constant Coefficients

Bernd Schröder

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5. Conversely, every solution of $\vec{y}' = A\vec{y}$ can be obtained as above.

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7. An $n \times n$ matrix A is called **diagonalizable** if and only if

there are a diagonal matrix $D = \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & & 0 \\ \vdots & & \ddots & \vdots \\ 0 & 0 & \cdots & \lambda_n \end{pmatrix}$, and

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an invertible matrix Φ so that $A = \Phi D \Phi^{-1}$.

8. If D is a diagonal matrix, then the solutions of $\vec{x}' = D\vec{x}$ are $e^{\lambda_1 t} \vec{e}_1, \dots, e^{\lambda_n t} \vec{e}_n$, because the individual equations are of the form $x'_j = \lambda_j x_j$.

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9. That means, if $A = \Phi D \Phi^{-1}$ and D is a diagonal matrix, then the solution of $\vec{y}' = A\vec{y}$ is $\vec{y} = e^{\lambda_1 t} \Phi_1 + \dots + e^{\lambda_n t} \Phi_n$, where Φ_j denotes the j^{th} column of the matrix Φ .

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10. The columns of Φ satisfy

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11. Eigenvalues can be computed by solving the equation $\det(A - \lambda I) = 0$, where I is the identity matrix.
12. Corresponding eigenvectors are computed with systems of equations $A\vec{v} = \lambda_j \vec{v}$ or, more commonly $(A - \lambda_j I)\vec{v} = \vec{0}$.

Solve the System $\vec{y}' = \begin{pmatrix} 0 & 2 & -2 \\ 5 & 3 & -4 \\ 1 & 1 & 0 \end{pmatrix} \vec{y}$

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$$\det \begin{pmatrix} 0-\lambda & 2 & -2 \\ 5 & 3-\lambda & -4 \\ 1 & 1 & -\lambda \end{pmatrix}$$
$$= (-\lambda) \det \begin{pmatrix} 3-\lambda & -4 \\ 1 & -\lambda \end{pmatrix}$$

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$$= (-\lambda)((3 - \lambda)(-\lambda) - (-4) \cdot 1)$$

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$$= (-\lambda)(-3\lambda + \lambda^2 + 4)$$

Solve the System $\vec{y}' = \begin{pmatrix} 0 & 2 & -2 \\ 5 & 3 & -4 \\ 1 & 1 & 0 \end{pmatrix} \vec{y}$

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$$= (-\lambda)(-3\lambda + \lambda^2 + 4) - 5(-2\lambda + 2)$$

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$$= -\lambda^3$$

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$$= -\lambda^3 + 3\lambda^2$$

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$$= -\lambda^3 + 3\lambda^2 + 4\lambda$$

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$$= -\lambda^3 + 3\lambda^2 + 4\lambda - 12$$

Zeros of $-\lambda^3 + 3\lambda^2 + 4\lambda - 12$

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Rational Zeros Theorem

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$$p = \pm 1, \pm 2, \pm 3, \pm 4, \pm 6, \pm 12$$

Zeros of $-\lambda^3 + 3\lambda^2 + 4\lambda - 12$

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$$\begin{array}{r|rrrr} 2 & -1 & 3 & 4 & -12 \\ & & -2 & 2 & 12 \\ \hline & -1 & 1 & 6 & \boxed{0} \end{array}$$

Zeros of $-\lambda^3 + 3\lambda^2 + 4\lambda - 12$

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$$-\lambda^2 + \lambda + 6 = 0$$

Zeros of $-\lambda^3 + 3\lambda^2 + 4\lambda - 12$

Rational Zeros Theorem

$$p = \pm 1, \pm 2, \pm 3, \pm 4, \pm 6, \pm 12$$

$$q = \pm 1.$$

$$2 \left| \begin{array}{cccc} -1 & 3 & 4 & -12 \\ & -2 & 2 & 12 \\ \hline -1 & 1 & 6 & \boxed{0} \end{array} \right.$$

$$-\lambda^2 + \lambda + 6 = 0$$

$$\lambda_{1,2} = \frac{-1 \pm \sqrt{1 + 24}}{-2}$$

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Zeros of $-\lambda^3 + 3\lambda^2 + 4\lambda - 12$

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Zeros of $-\lambda^3 + 3\lambda^2 + 4\lambda - 12$

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Eigenvector for $\lambda = 2$

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$$\begin{pmatrix} 0-\lambda & 2 & -2 \\ 5 & 3-\lambda & -4 \\ 1 & 1 & -\lambda \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

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$$v_3 = 2$$

Eigenvector for $\lambda = 2$

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$$\vec{v}_2 = \begin{pmatrix} 1 \\ 3 \\ 2 \end{pmatrix}$$

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Eigenvector for $\lambda = -2$

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$$\begin{pmatrix} 2 & 2 & -2 \\ 5 & 5 & -4 \\ 1 & 1 & 2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Eigenvector for $\lambda = -2$

$$2v_1 + 2v_2 - 2v_3 = 0$$

$$5v_1 + 5v_2 - 4v_3 = 0$$

$$v_1 + v_2 + 2v_3 = 0$$

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$v_3 = 0$ (not a choice)

Eigenvector for $\lambda = -2$

$$2v_1 + 2v_2 - 2v_3 = 0$$

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$$v_1 + v_2 + 2v_3 = 0$$

$$- 6v_3 = 0$$

$$- 14v_3 = 0$$

$v_3 = 0$ (not a choice), $v_2 = -v_1$

Eigenvector for $\lambda = -2$

$$2v_1 + 2v_2 - 2v_3 = 0$$

$$5v_1 + 5v_2 - 4v_3 = 0$$

$$v_1 + v_2 + 2v_3 = 0$$

$$v_1 + v_2 + 2v_3 = 0$$

$$-6v_3 = 0$$

$$-14v_3 = 0$$

$v_3 = 0$ (not a choice), $v_2 = -v_1 := -1$

Eigenvector for $\lambda = -2$

$$2v_1 + 2v_2 - 2v_3 = 0$$

$$5v_1 + 5v_2 - 4v_3 = 0$$

$$v_1 + v_2 + 2v_3 = 0$$

$$v_1 + v_2 + 2v_3 = 0$$

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$v_3 = 0$ (not a choice), $v_2 = -v_1 := -1$ (chosen),

Eigenvector for $\lambda = -2$

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$$\vec{v}_{-2} = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$$

Eigenvector for $\lambda = -2$

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$$v_1 + v_2 + 2v_3 = 0$$

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Eigenvector for $\lambda = -2$

$$2v_1 + 2v_2 - 2v_3 = 0$$

$$5v_1 + 5v_2 - 4v_3 = 0$$

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Eigenvector for $\lambda = -2$

$$2v_1 + 2v_2 - 2v_3 = 0$$

$$5v_1 + 5v_2 - 4v_3 = 0$$

$$v_1 + v_2 + 2v_3 = 0$$

$$v_1 + v_2 + 2v_3 = 0$$

$$-6v_3 = 0$$

$$-14v_3 = 0$$

$v_3 = 0$ (not a choice), $v_2 = -v_1 := -1$ (chosen),

$$\vec{v}_{-2} = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}, \text{check: } \begin{pmatrix} 0 & 2 & -2 \\ 5 & 3 & -4 \\ 1 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} = \begin{pmatrix} -2 \\ 2 \\ 0 \end{pmatrix} = -2 \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} \checkmark$$

Eigenvector for $\lambda = 3$

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$$\begin{pmatrix} 0-\lambda & 2 & -2 \\ 5 & 3-\lambda & -4 \\ 1 & 1 & -\lambda \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Eigenvector for $\lambda = 3$

$$\begin{pmatrix} 0-\lambda & 2 & -2 \\ 5 & 3-\lambda & -4 \\ 1 & 1 & -\lambda \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$
$$\begin{pmatrix} -3 & 2 & -2 \\ 5 & 0 & -4 \\ 1 & 1 & -3 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Eigenvector for $\lambda = 3$

$$-3v_1 + 2v_2 - 2v_3 = 0$$

$$5v_1 - 4v_3 = 0$$

$$v_1 + v_2 - 3v_3 = 0$$

Eigenvector for $\lambda = 3$

$$-3v_1 + 2v_2 - 2v_3 = 0$$

$$5v_1 - 4v_3 = 0$$

$$v_1 + v_2 - 3v_3 = 0$$

$$v_1 + v_2 - 3v_3 = 0$$

$$+ 5v_2 - 11v_3 = 0$$

$$- 5v_2 + 11v_3 = 0$$

Eigenvector for $\lambda = 3$

$$-3v_1 + 2v_2 - 2v_3 = 0$$

$$5v_1 - 4v_3 = 0$$

$$v_1 + v_2 - 3v_3 = 0$$

$$v_1 + v_2 - 3v_3 = 0$$

$$+ 5v_2 - 11v_3 = 0$$

$$- 5v_2 + 11v_3 = 0$$

$$v_3 := 5$$

Eigenvector for $\lambda = 3$

$$-3v_1 + 2v_2 - 2v_3 = 0$$

$$5v_1 - 4v_3 = 0$$

$$v_1 + v_2 - 3v_3 = 0$$

$$v_1 + v_2 - 3v_3 = 0$$

$$+ 5v_2 - 11v_3 = 0$$

$$- 5v_2 + 11v_3 = 0$$

$$v_3 := 5, v_2 = \frac{11}{5}v_3$$

Eigenvector for $\lambda = 3$

$$-3v_1 + 2v_2 - 2v_3 = 0$$

$$5v_1 - 4v_3 = 0$$

$$v_1 + v_2 - 3v_3 = 0$$

$$v_1 + v_2 - 3v_3 = 0$$

$$+ 5v_2 - 11v_3 = 0$$

$$- 5v_2 + 11v_3 = 0$$

$$v_3 := 5, v_2 = \frac{11}{5}v_3 = 11$$

Eigenvector for $\lambda = 3$

$$-3v_1 + 2v_2 - 2v_3 = 0$$

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$$v_1 + v_2 - 3v_3 = 0$$

$$+ 5v_2 - 11v_3 = 0$$

$$- 5v_2 + 11v_3 = 0$$

$$v_3 := 5, v_2 = \frac{11}{5}v_3 = 11, v_1 = -v_2 + 3v_3$$

Eigenvector for $\lambda = 3$

$$-3v_1 + 2v_2 - 2v_3 = 0$$

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General Solution of the System

$$\vec{y}' = \begin{pmatrix} 0 & 2 & -2 \\ 5 & 3 & -4 \\ 1 & 1 & 0 \end{pmatrix} \vec{y}$$

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Solve the System $\vec{y}' = \begin{pmatrix} 0 & 8 & 0 \\ 1 & -2 & 0 \\ -1 & -2 & -4 \end{pmatrix} \vec{y}$

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$$\det \begin{pmatrix} 0 - \lambda & 8 & 0 \\ 1 & -2 - \lambda & 0 \\ -1 & -2 & -4 - \lambda \end{pmatrix}$$

$$\text{Solve the System } \vec{y}' = \begin{pmatrix} 0 & 8 & 0 \\ 1 & -2 & 0 \\ -1 & -2 & -4 \end{pmatrix} \vec{y}$$
$$\det \begin{pmatrix} 0-\lambda & 8 & 0 \\ 1 & -2-\lambda & 0 \\ -1 & -2 & -4-\lambda \end{pmatrix}$$
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$$= (-\lambda)(-2-\lambda)(-4-\lambda) - 8(-4-\lambda) + (-1) \cdot 0$$

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$$\begin{aligned} & \det \begin{pmatrix} 0-\lambda & 8 & 0 \\ 1 & -2-\lambda & 0 \\ -1 & -2 & -4-\lambda \end{pmatrix} \\ &= (-\lambda) \det \begin{pmatrix} -2-\lambda & 0 \\ -2 & -4-\lambda \end{pmatrix} - 1 \cdot \det \begin{pmatrix} 8 & 0 \\ -2 & -4-\lambda \end{pmatrix} \\ & \quad + (-1) \det \begin{pmatrix} 8 & 0 \\ -2-\lambda & 0 \end{pmatrix} \\ &= (-\lambda)(-2-\lambda)(-4-\lambda) - 8(-4-\lambda) + (-1) \cdot 0 \\ &= -\lambda^3 - 6\lambda^2 - 8\lambda + 8\lambda + 32 \end{aligned}$$

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$$\begin{aligned} \det \begin{pmatrix} 0-\lambda & 8 & 0 \\ 1 & -2-\lambda & 0 \\ -1 & -2 & -4-\lambda \end{pmatrix} &= (-\lambda) \det \begin{pmatrix} -2-\lambda & 0 \\ -2 & -4-\lambda \end{pmatrix} - 1 \cdot \det \begin{pmatrix} 8 & 0 \\ -2 & -4-\lambda \end{pmatrix} \\ &+ (-1) \det \begin{pmatrix} 8 & 0 \\ -2-\lambda & 0 \end{pmatrix} \\ &= (-\lambda)(-2-\lambda)(-4-\lambda) - 8(-4-\lambda) + (-1) \cdot 0 \\ &= -\lambda^3 - 6\lambda^2 - 8\lambda + 8\lambda + 32 \\ &= -(\lambda - 2)(\lambda + 4)^2 \end{aligned}$$

Eigenvector for $\lambda = 2$

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$$\begin{pmatrix} 0-\lambda & 8 & 0 \\ 1 & -2-\lambda & 0 \\ -1 & -2 & -4-\lambda \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

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$$\begin{pmatrix} -2 & 8 & 0 \\ 1 & -4 & 0 \\ -1 & -2 & -6 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

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$$v_2 := 1$$

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$$-2v_1 + 8v_2 = 0$$

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Eigenvectors for $\lambda = -4$

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But we need another eigenvector!

Eigenvectors for $\lambda = -4$

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$v_2 := 1$, $v_1 = -2v_2 = -2$, v_3 is arbitrary!

$$\vec{v}_{-4,1} = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix}, \text{check: } \begin{pmatrix} 0 & 8 & 0 \\ 1 & -2 & 0 \\ -1 & -2 & -4 \end{pmatrix} \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 8 \\ -4 \\ 0 \end{pmatrix} = -4 \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} \checkmark$$

But we need another eigenvector! Choose $v_3 = 1$.

Eigenvectors for $\lambda = -4$

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