

Non-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. Not every matrix is diagonalizable.
8. But if λ_j is an eigenvalue and \vec{v} is a corresponding eigenvector, then $\vec{y} = e^{\lambda_j t} \vec{v}$ solves $\vec{y}' = A\vec{y}$.

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9. The multiplicity of the eigenvalue λ_j is the largest k so that $(\lambda - \lambda_j)^k$ divides the characteristic polynomial $p(\lambda) = \det(A - \lambda I)$.

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10. If the number of linearly independent eigenvectors for λ_j is less than the multiplicity, then the matrix is not diagonalizable.

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11. If the multiplicity of λ is at least 2, but the associated eigenspace is one dimensional, then $\vec{v}te^{\lambda t} + \vec{w}e^{\lambda t}$, with \vec{v} being an eigenvector and \vec{w} satisfying $(A - \lambda I)\vec{w} = \vec{v}$, is another, linearly independent, solution of $\vec{y}' = A\vec{y}$.

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12. If the multiplicity of λ is at least 3, but the associated eigenspace is one dimensional, then $\vec{v}\frac{t^2}{2}e^{\lambda t} + \vec{w}te^{\lambda t} + \vec{x}e^{\lambda t}$, with \vec{v} being an eigenvector, \vec{w} satisfying $(A - \lambda I)\vec{w} = \vec{v}$, and \vec{x} satisfying $(A - \lambda I)\vec{x} = \vec{w}$, is yet another linearly independent solution of $\vec{y}' = A\vec{y}$.

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13. There is more, but that's where matrix exponentials and the Jordan Normal Form make things more bearable.

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

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$$\det \begin{pmatrix} 1 - \lambda & -1 \\ 1 & 3 - \lambda \end{pmatrix}$$

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$$\det \begin{pmatrix} 1-\lambda & -1 \\ 1 & 3-\lambda \end{pmatrix} = (1-\lambda)(3-\lambda) - (-1) \cdot 1$$

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

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Eigenvector for $\lambda = 2$

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

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