

Today

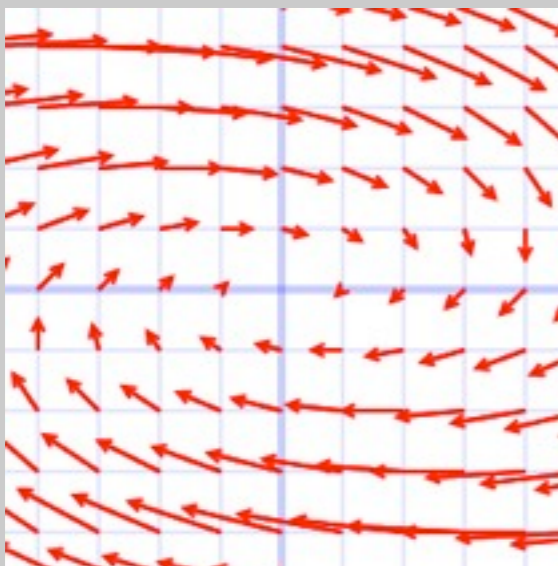
- Systems with complex eigenvalue - example
- Systems with a repeated eigenvalue
- Summary of 2×2 systems with constant coefficients.

Complex eigenvalues (7.6) - example

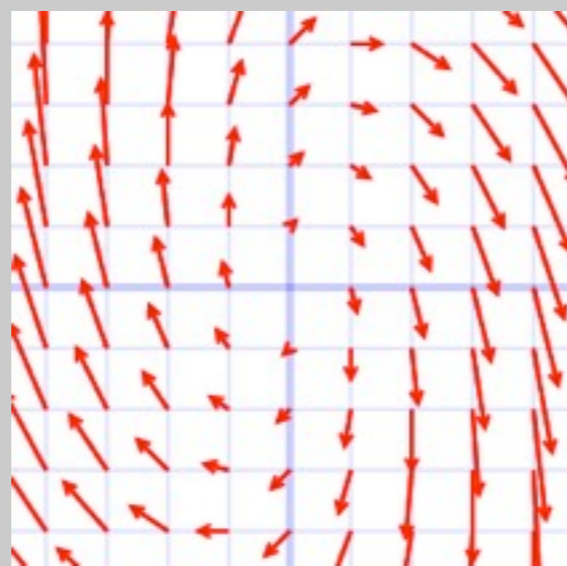
- Back to our earlier example: $\mathbf{x}' = \begin{pmatrix} 1 & 1 \\ -4 & 1 \end{pmatrix} \mathbf{x}$

$$\mathbf{x}(t) = e^t \left(C_1 \left(\begin{pmatrix} 1 \\ 0 \end{pmatrix} \cos(2t) - \begin{pmatrix} 0 \\ 2 \end{pmatrix} \sin(2t) \right) + C_2 \left(\begin{pmatrix} 1 \\ 0 \end{pmatrix} \sin(2t) + \begin{pmatrix} 0 \\ 2 \end{pmatrix} \cos(2t) \right) \right)$$

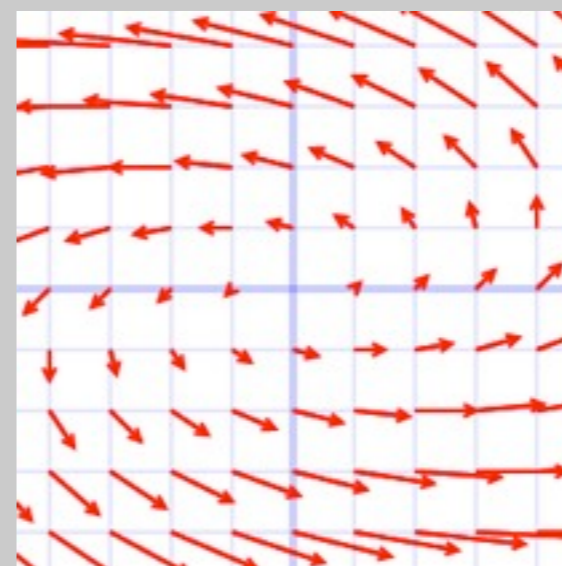
(A)



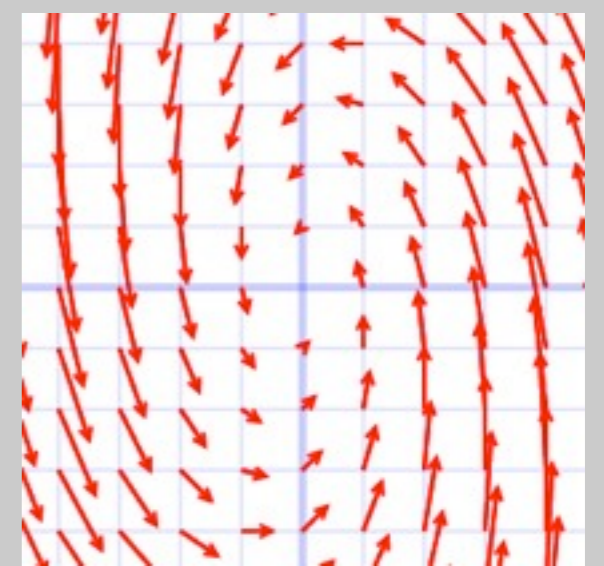
(B)



(C)



(D)



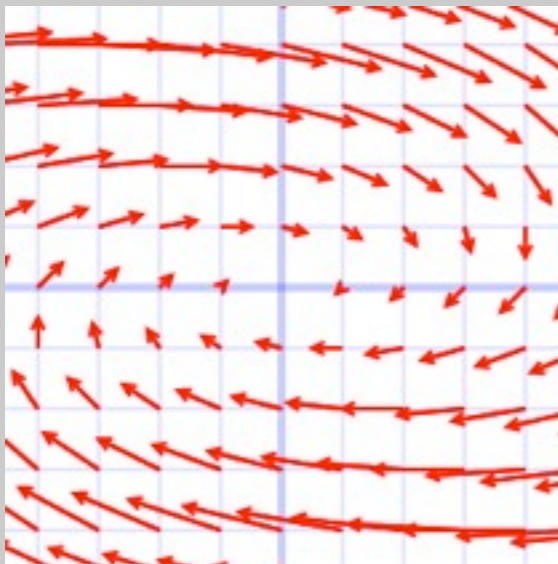
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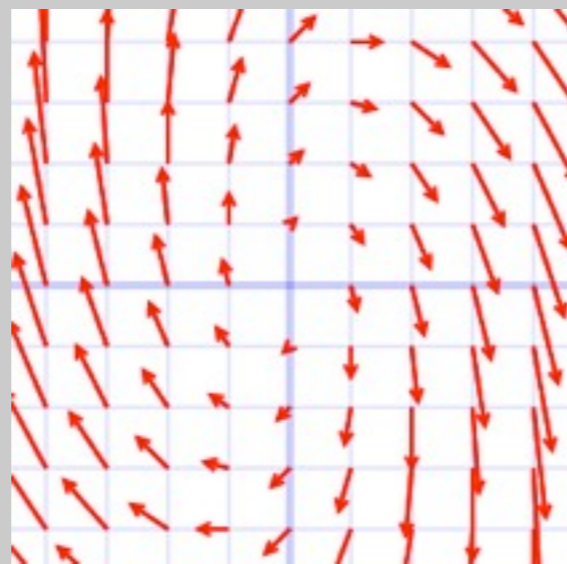
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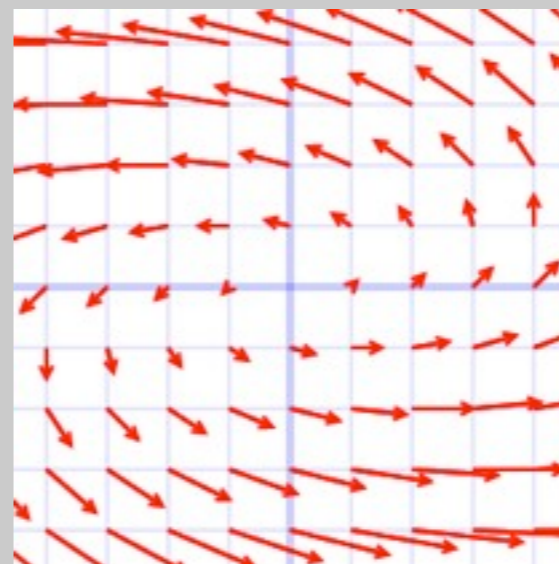
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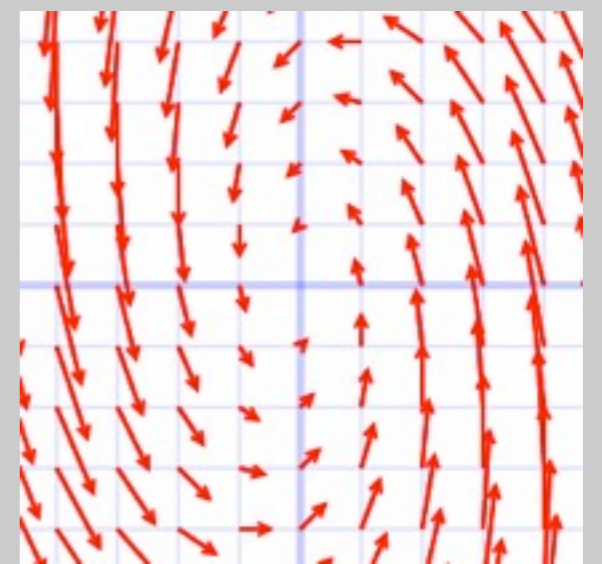
(B) ★



(C)



(D)



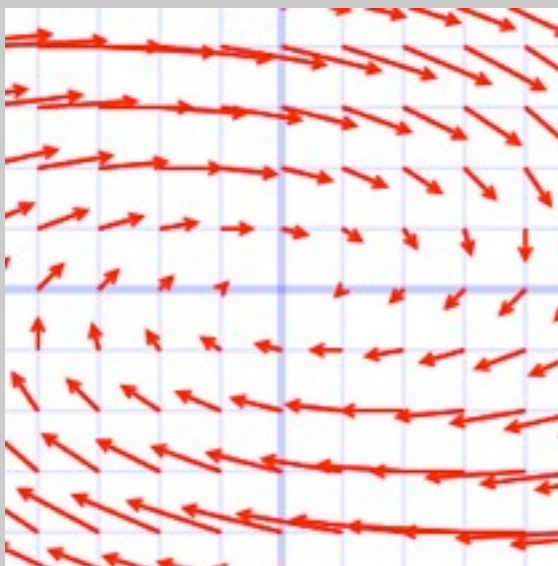
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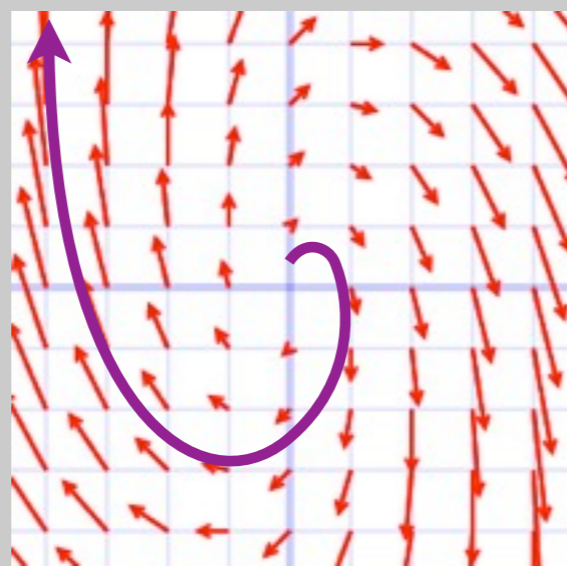
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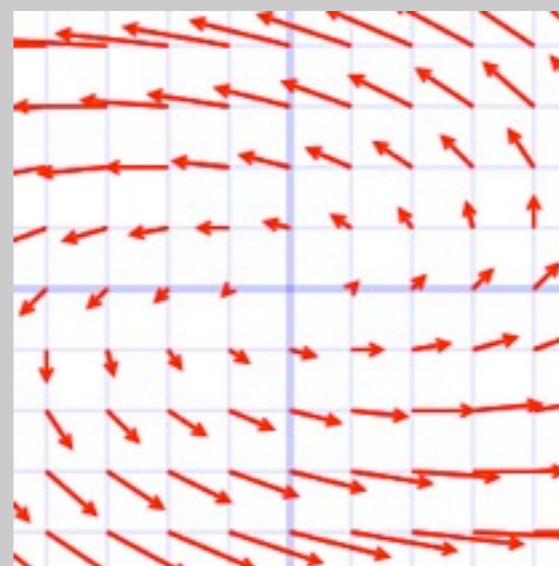
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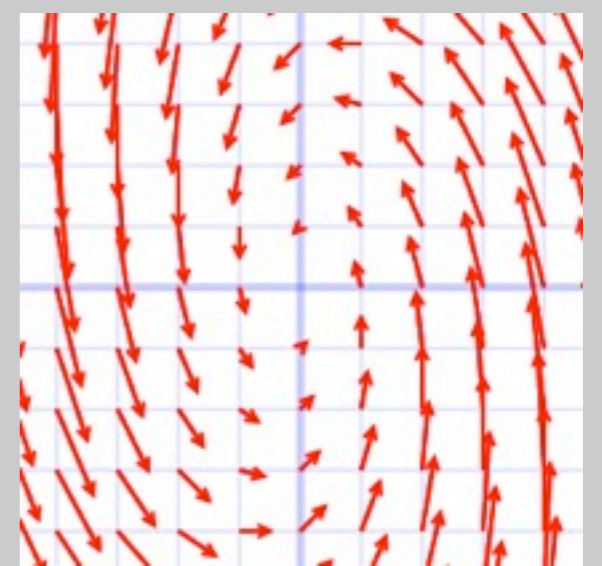
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(D)



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Repeated eigenvalues

- What happens when you get two identical eigenvalues?
- Two cases:
 1. The single eigenvalue has two distinct eigenvectors.
 2. There is only one eigenvector (matrix is **defective**).

$$1. \quad \bar{\mathbf{x}}' = \begin{pmatrix} 3 & 0 \\ 0 & 3 \end{pmatrix} \bar{\mathbf{x}}$$

$$2. \quad \bar{\mathbf{x}}' = \begin{pmatrix} 1 & -1 \\ 1 & 3 \end{pmatrix} \bar{\mathbf{x}}$$

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Repeated eigenvalues

$$1. \bar{\mathbf{x}}' = \begin{pmatrix} 3 & 0 \\ 0 & 3 \end{pmatrix} \bar{\mathbf{x}}$$

$$\det(A - \lambda I) = (\lambda - 3)^2 = 0$$

$$\lambda = 3$$

$$(A - \lambda I)\mathbf{v} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} \mathbf{v} = 0$$

All vectors solve this so choose any two independent vectors:

$$\mathbf{v}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \quad \mathbf{v}_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$\mathbf{x}(t) = C_1 e^{3t} \begin{pmatrix} 1 \\ 0 \end{pmatrix} + C_2 e^{3t} \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$2. \bar{\mathbf{x}}' = \begin{pmatrix} 1 & -1 \\ 1 & 3 \end{pmatrix} \bar{\mathbf{x}}$$

$$\det(A - \lambda I) = \lambda^2 - 4\lambda + 4 = 0$$

$$\lambda = 2$$

$$(A - \lambda I)\mathbf{v} = \begin{pmatrix} -1 & -1 \\ 1 & 1 \end{pmatrix} \mathbf{v} = 0$$

$$\mathbf{v} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} \quad \leftarrow \text{only 1 evector!}$$

$$\mathbf{x}(t) = C_1 e^{2t} \mathbf{v} + C_2 e^{3t} (\mathbf{w} + t\mathbf{v})$$

$$(A - \lambda I)\mathbf{w} = \mathbf{v}$$

$$\mathbf{w} = \begin{pmatrix} -1 \\ 0 \end{pmatrix}$$

Summary - homogeneous 2x2 systems

Steady states - constant solutions (set $x'=0$ and solve $Ax=0$).

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- If A is singular matrix with $A\mathbf{v} = \mathbf{0}$ then $\mathbf{x}(t) = \mathbf{v}$ is also a steady state solution. In fact, $\mathbf{x}(t) = c\mathbf{v}$ is a steady state for all c . It is also an eigenvector associated with eigenvalue $\lambda = 0$.

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- If A is nonsingular then $\mathbf{x}(t) = \mathbf{0}$ is the only steady state.

Summary - homogeneous 2x2 systems

Steady states

- Steady states are classified by the nature of the surrounding solutions:

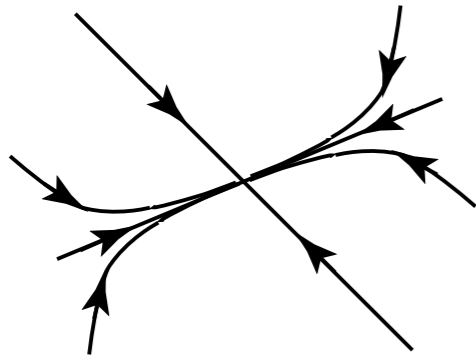
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stable node

- real negative evalues



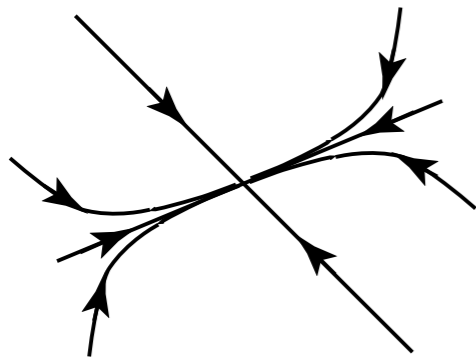
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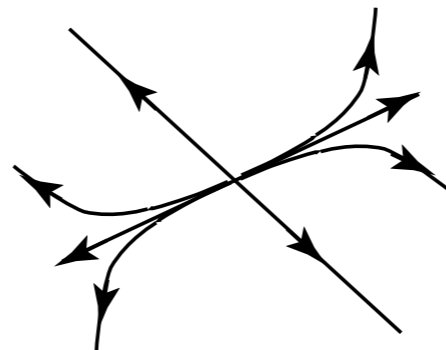
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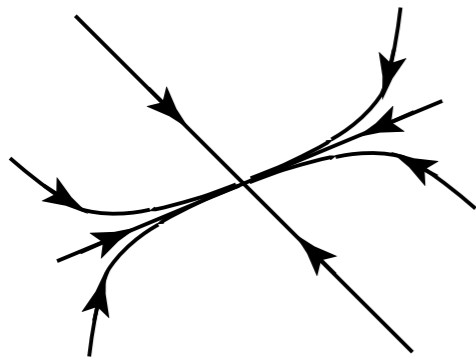
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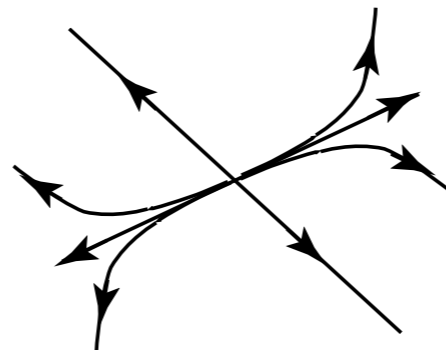
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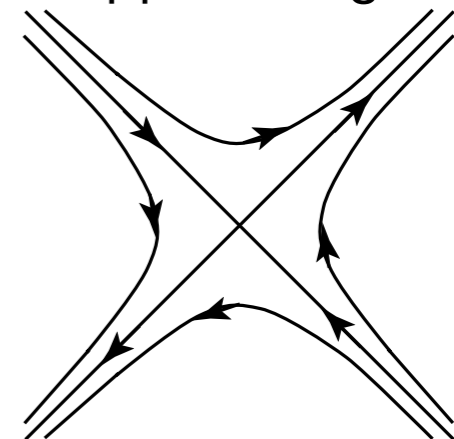
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saddle

- opposite sign evalues



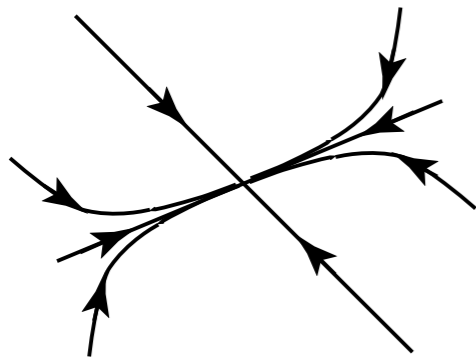
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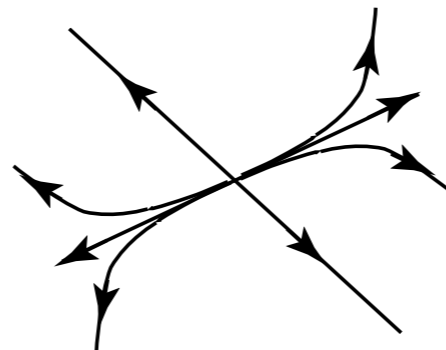
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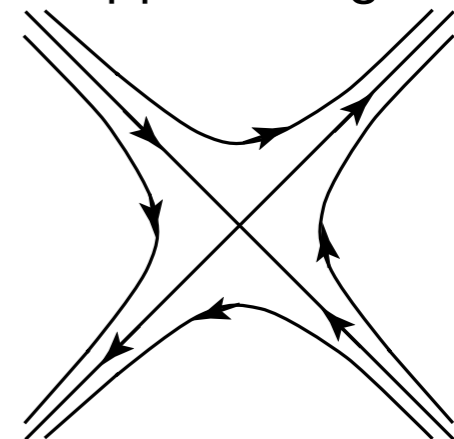
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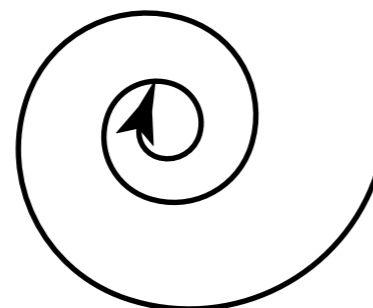
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stable spiral

- complex evalues,
negative real part



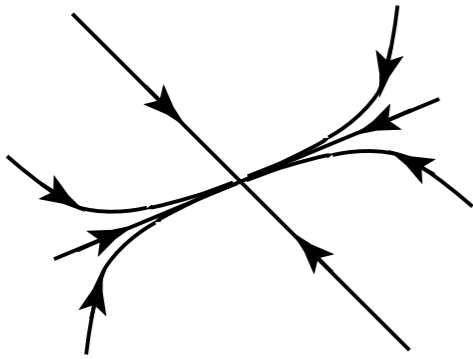
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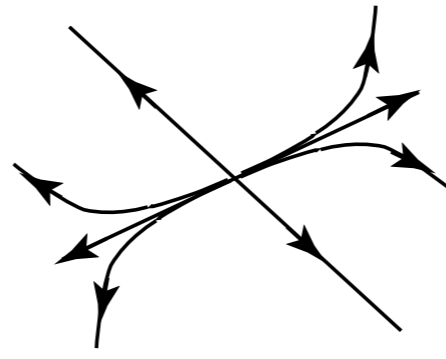
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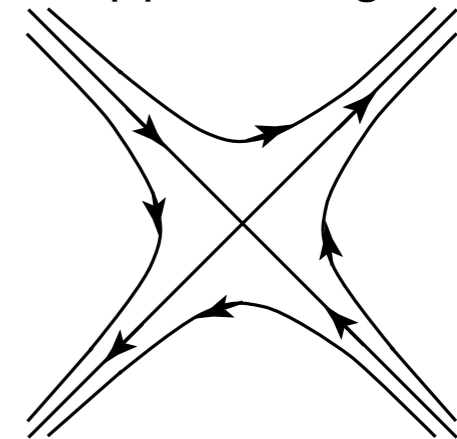
unstable node

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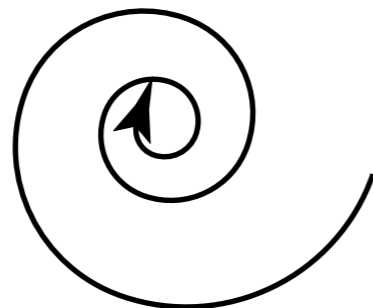
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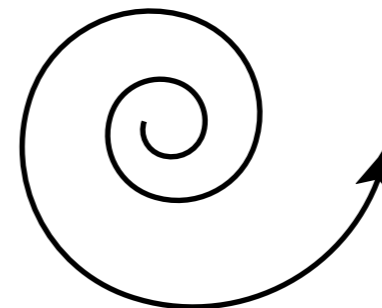
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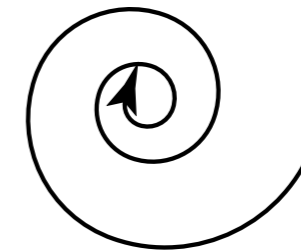
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Summary - homogeneous 2x2 systems

- When do the solutions spiral IN to the origin?

$$\lambda^2 - \operatorname{tr} A \lambda + \det A = 0$$



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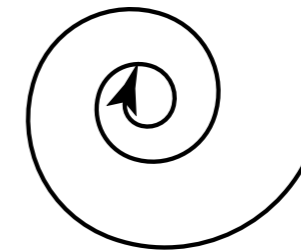
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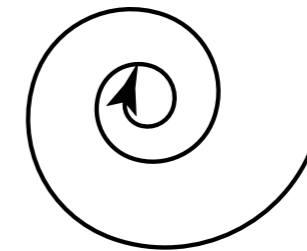
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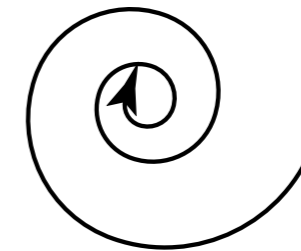
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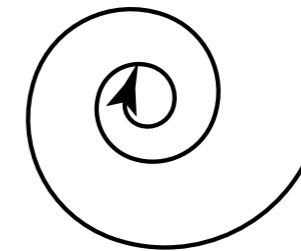
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ensures complex evaluate →

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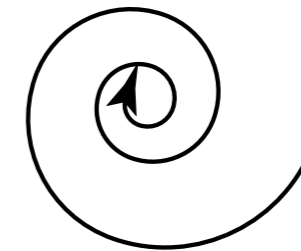
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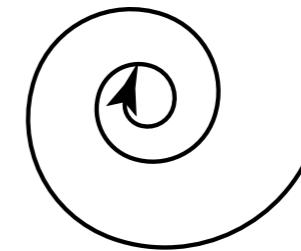
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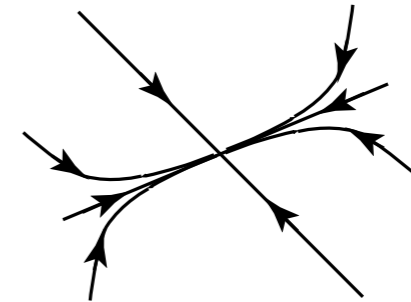
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- When is the origin a stable node?

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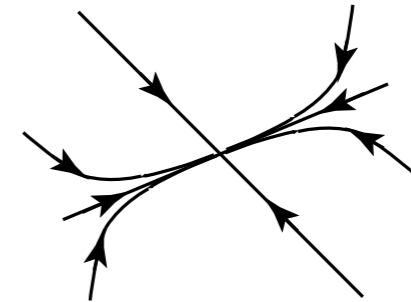
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$$\lambda^2 - \operatorname{tr} A \lambda + \det A = 0$$



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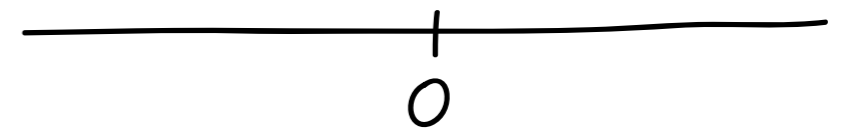
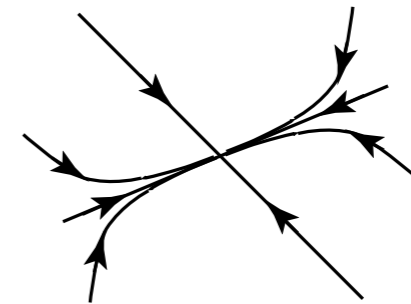
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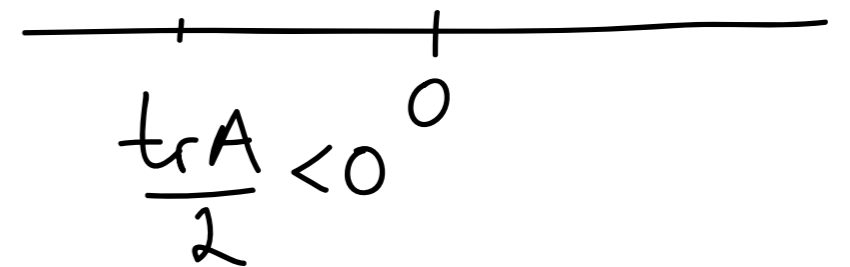
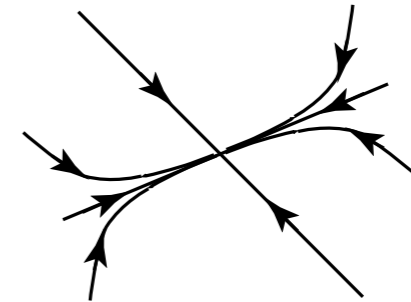
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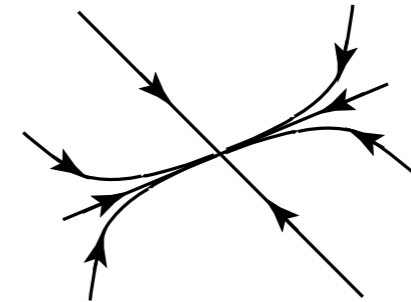
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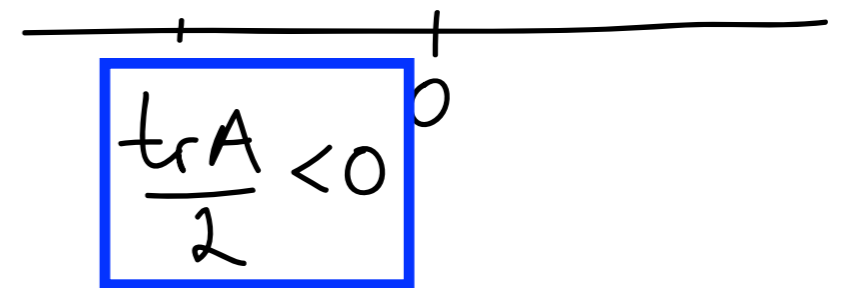


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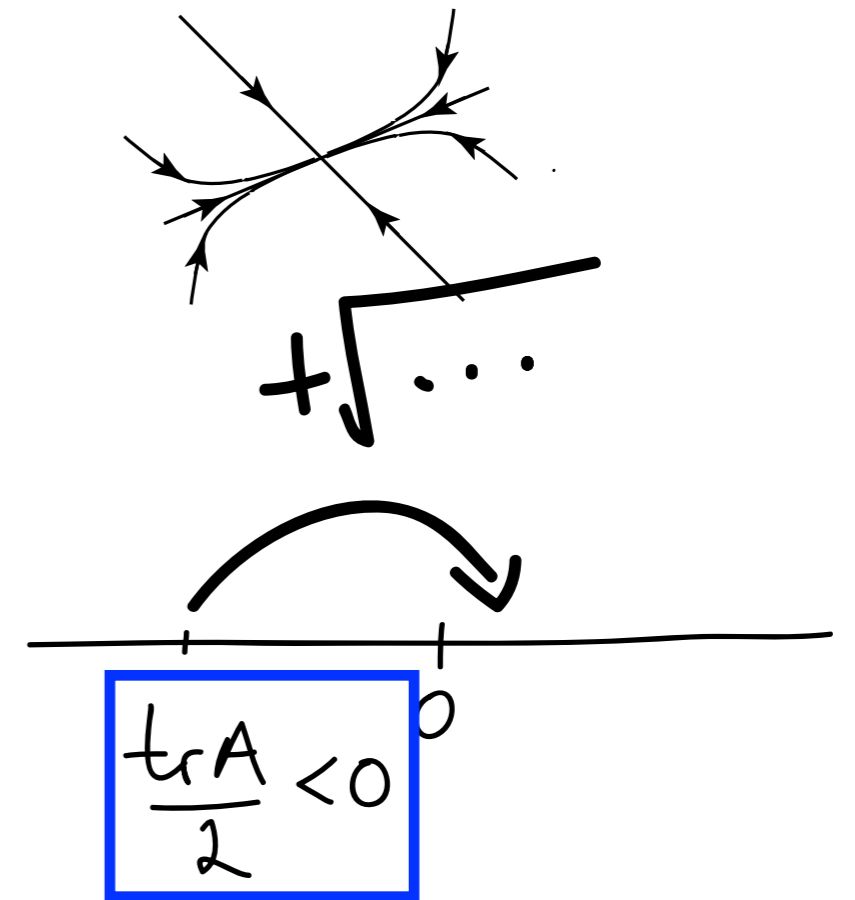
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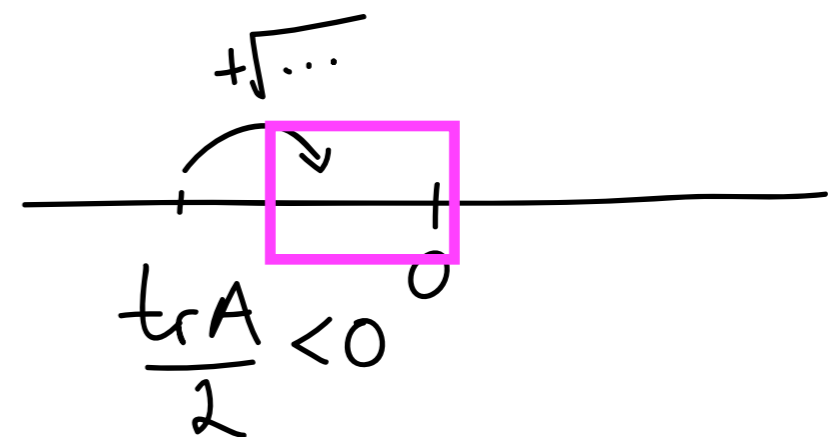
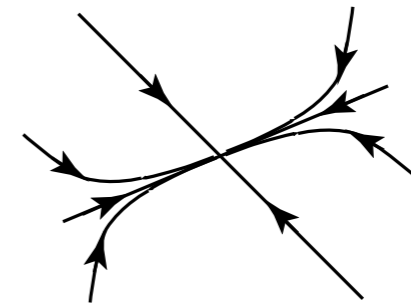
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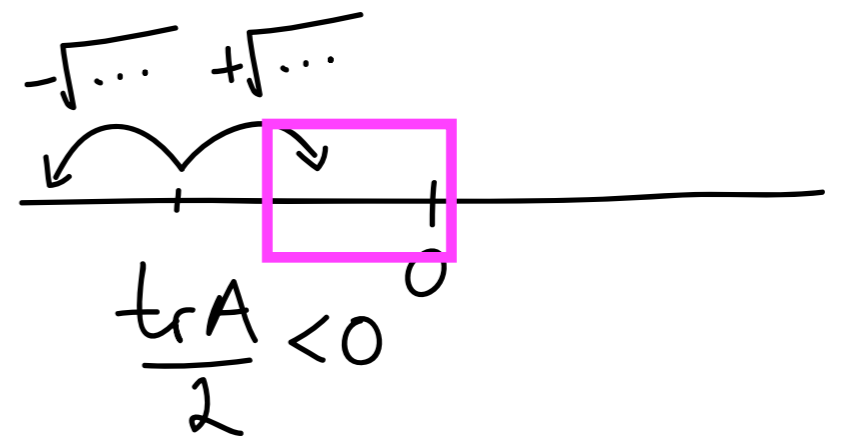
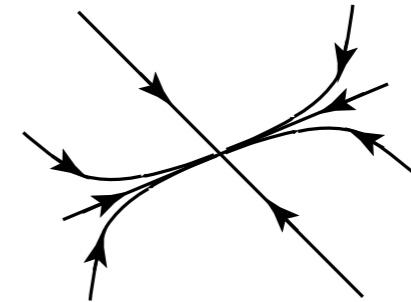
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