

# Lecture 21. Multiple Eigenvalue Solutions

In this section we discuss the situation when the characteristic equation

$$|\mathbf{A} - \lambda\mathbf{I}| = 0 \tag{1}$$

does not have  $n$  distinct roots, and thus has at least one repeated root.

An eigenvalue is of **multiplicity**  $k$  if it is a  $k$ -fold root of Eq. (1).

## 1. Complete Eigenvalues

- We call an eigenvalue of multiplicity  $k$  **complete** if it has  $k$  linearly independent associated eigenvectors.
- If every eigenvalue of the matrix  $\mathbf{A}$  is complete, then - because eigenvectors associated with different eigenvalues are linearly independent-it follows that  $\mathbf{A}$  does have a complete set of  $n$  linearly independent eigenvectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$  associated with the eigenvalues  $\lambda_1, \lambda_2, \dots, \lambda_n$  (each repeated with its multiplicity).
- In this case a general solution of Eq. (1) is still given by the usual combination

$$\mathbf{x}(t) = c_1\mathbf{v}_1e^{\lambda_1 t} + c_2\mathbf{v}_2e^{\lambda_2 t} + \dots + c_n\mathbf{v}_ne^{\lambda_n t}$$

**Example 1** (An example of a complete eigenvalue)

Find the general solution of the systems in the following problem.

$$\mathbf{x}' = \begin{bmatrix} 2 & 0 & 0 \\ -7 & 9 & 7 \\ 0 & 0 & 2 \end{bmatrix} \mathbf{x}$$

**ANS:** The characteristic equation of the coefficient matrix  $A$  is

$$|A - \lambda I| = \begin{vmatrix} 2 - \lambda & 0 & 0 \\ -7 & 9 - \lambda & 7 \\ 0 & 0 & 2 - \lambda \end{vmatrix} = (2 - \lambda) \begin{vmatrix} 9 - \lambda & 7 \\ 0 & 2 - \lambda \end{vmatrix} = (2 - \lambda)^2(9 - \lambda) = 0$$

Thus  $\lambda = 2, 2, 9$ .

- Case  $\lambda_1 = 2$ . We solve  $(A - \lambda_1 I)\mathbf{v} = \mathbf{0}$ .

$$\text{That is, } (A - \lambda_1 I)\vec{v} = \begin{bmatrix} 0 & 0 & 0 \\ -7 & 7 & 7 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow -a + b + c = 0$$

- If  $c = 0$ ,  $-a + b = 0$ .

We can take  $a = b = 1$ . Then  $\mathbf{v}_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$  is an eigenvector to  $\lambda_1 = 2$ .

- If  $b = 0$ , then  $-a + c = 0$ .

We can take  $a = c = 1$ . Then  $\mathbf{v}_2 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$  is another eigenvector to  $\lambda_1 = 2$ .

Note  $\mathbf{v}_1$  and  $\mathbf{v}_2$  are linearly independent.

- Case  $\lambda_2 = 9$ . We solve

$$(A - 9I)\mathbf{v}_3 = \begin{bmatrix} -7 & 0 & 0 \\ -7 & 0 & 7 \\ 0 & 0 & -7 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow \begin{cases} a = 0 \\ a + c = 0 \\ c = 0 \end{cases}$$

Let  $b = 1$ . Then  $\mathbf{v}_3 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$  is an eigenvector corresponds to  $\lambda_2 = 9$ .

Then the general solution is

$$\mathbf{x}(t) = c_1 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} e^{2t} + c_2 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} e^{2t} + c_3 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} e^{4t}$$

## 2. Defective Eigenvalues

(i.e.  $\lambda$  has less than  $k$  linearly independent eigenvectors)

- An eigenvalue  $\lambda$  of multiplicity  $k > 1$  is called **defective** if it is not complete.
- If the eigenvalues of the  $n \times n$  matrix  $\mathbf{A}$  are not all complete, then the eigenvalue method will produce fewer than the needed  $n$  linearly independent solutions of the system  $\mathbf{x}' = \mathbf{A}\mathbf{x}$ .
- An example of this is the following **Example 2**.
- The defective eigenvalue  $\lambda_1 = 5$  in Example 2 has multiplicity  $k = 2$ , but it has only 1 associated eigenvector.

### The Case of Multiplicity $k = 2$

**Remark:** The method of finding the solutions is summarized in the **Algorithm Defective Multiplicity 2 Eigenvalues**. The following steps explain why this algorithm works.

- Let us consider the case  $k = 2$ , and suppose that we have found (as in Example 2) that there is only a single eigenvector  $\mathbf{v}_1$  associated with the defective eigenvalue  $\lambda$ .
- Then at this point we have found only the single solution  $\mathbf{x}_1(t) = \mathbf{v}_1 e^{\lambda t}$  of  $\mathbf{x}' = \mathbf{A}\mathbf{x}$ .

Recall when solving  $ax'' + bx' + cx = 0$ .

If  $ar^2 + br + c = 0$  has repeated roots. Then two linearly independent solutions are  $e^{rt}, te^{rt}$

- By analogy with the case of a repeated characteristic root for a single linear differential equation, we might hope to find a second solution of the form

$$\mathbf{x}_2(t) = (\mathbf{v}_2 t) e^{\lambda t} = \mathbf{v}_2 t e^{\lambda t}$$

- When we substitute  $\mathbf{x} = \mathbf{v}_2 t e^{\lambda t}$  in  $\mathbf{x}' = \mathbf{A}\mathbf{x}$ , we get the equation

$$\mathbf{v}_2 e^{\lambda t} + \lambda \mathbf{v}_2 t e^{\lambda t} = \mathbf{A} \mathbf{v}_2 t e^{\lambda t}$$

- But because the coefficients of both  $e^{\lambda t}$  and  $t e^{\lambda t}$  must balance, it follows that  $\mathbf{v}_2 = \mathbf{0}$ , and hence that  $\mathbf{x}_2(t) \equiv \mathbf{0}$ .
- This means that - contrary to our hope - the system  $\mathbf{x}' = \mathbf{A}\mathbf{x}$  does not have a nontrivial solution of the form we assumed.
- Let us extend our idea slightly and replace  $\mathbf{v}_2 t$  with  $\mathbf{v}_1 t + \mathbf{v}_2$ .
- Thus we explore the possibility of a second solution of the form

$$\mathbf{x}_2(t) = (\mathbf{v}_1 t + \mathbf{v}_2) e^{\lambda t} = \mathbf{v}_1 t e^{\lambda t} + \mathbf{v}_2 e^{\lambda t}$$

where  $\mathbf{v}_1$  and  $\mathbf{v}_2$  are nonzero constant vectors.

- When we substitute  $\mathbf{x} = \mathbf{v}_1 t e^{\lambda t} + \mathbf{v}_2 e^{\lambda t}$  in  $\mathbf{x}' = \mathbf{A}\mathbf{x}$ , we get the equation

$$\begin{aligned} & \mathbf{v}_1 e^{\lambda t} + \lambda \mathbf{v}_1 t e^{\lambda t} + \lambda \mathbf{v}_2 e^{\lambda t} = \mathbf{A} \mathbf{v}_1 t e^{\lambda t} + \mathbf{A} \mathbf{v}_2 e^{\lambda t} \\ \Rightarrow & \begin{cases} \lambda \tilde{\mathbf{v}}_1 t e^{\lambda t} = \mathbf{A} \tilde{\mathbf{v}}_1 t e^{\lambda t} \Rightarrow \mathbf{A} \tilde{\mathbf{v}}_1 = \lambda \tilde{\mathbf{v}}_1 \\ \tilde{\mathbf{v}}_1 e^{\lambda t} + \lambda \tilde{\mathbf{v}}_2 e^{\lambda t} = \mathbf{A} \tilde{\mathbf{v}}_2 e^{\lambda t} \Rightarrow \tilde{\mathbf{v}}_1 + \lambda \tilde{\mathbf{v}}_2 = \mathbf{A} \tilde{\mathbf{v}}_2 \Rightarrow (\mathbf{A} - \lambda \mathbf{I}) \tilde{\mathbf{v}}_2 = \tilde{\mathbf{v}}_1 \end{cases} \end{aligned}$$

- We equate coefficients of  $e^{\lambda t}$  and  $te^{\lambda t}$  here, and thereby obtain the two equations

$$(\mathbf{A} - \lambda\mathbf{I})\mathbf{v}_1 = \mathbf{0} \quad \text{and} \quad (\mathbf{A} - \lambda\mathbf{I})\mathbf{v}_2 = \mathbf{v}_1$$

that the vectors  $\mathbf{v}_1$  and  $\mathbf{v}_2$  must satisfy in order for

$$\mathbf{x}_2(t) = (\mathbf{v}_1 t + \mathbf{v}_2)e^{\lambda t} = \mathbf{v}_1 t e^{\lambda t} + \mathbf{v}_2 e^{\lambda t}$$

to give a solution of  $\mathbf{x}' = \mathbf{A}\mathbf{x}$ .

- Note that the first of these two equations merely confirms that  $\mathbf{v}_1$  is an eigenvector of  $\mathbf{A}$  associated with the eigenvalue  $\lambda$ .
- Then the second equation says that the vector  $\mathbf{v}_2$  satisfies

$$(\mathbf{A} - \lambda\mathbf{I})^2 \mathbf{v}_2 = (\mathbf{A} - \lambda\mathbf{I}) [(\mathbf{A} - \lambda\mathbf{I})\mathbf{v}_2] = (\mathbf{A} - \lambda\mathbf{I})\mathbf{v}_1 = \mathbf{0}$$

- It follows that, in order to solve the two equations simultaneously, it suffices to find a solution  $\mathbf{v}_2$  of the single equation  $(\mathbf{A} - \lambda\mathbf{I})^2 \mathbf{v}_2 = \mathbf{0}$  such that the resulting vector  $\mathbf{v}_1 = (\mathbf{A} - \lambda\mathbf{I})\mathbf{v}_2$  is nonzero.

#### Algorithm Defective Multiplicity 2 Eigenvalues

1. First find nonzero solution  $\mathbf{v}_2$  of the equation

$$(\mathbf{A} - \lambda\mathbf{I})^2 \mathbf{v}_2 = \mathbf{0} \tag{2}$$

such that

$$(\mathbf{A} - \lambda\mathbf{I})\mathbf{v}_2 = \mathbf{v}_1 \tag{3}$$

is nonzero, and therefore is an eigenvector  $\mathbf{v}_1$  associated with  $\lambda$ .

2. Then form the two independent solutions

$$\mathbf{x}_1(t) = \mathbf{v}_1 e^{\lambda t} \tag{4}$$

and

$$\mathbf{x}_2(t) = (\mathbf{v}_1 t + \mathbf{v}_2)e^{\lambda t} \tag{5}$$

of  $\mathbf{x}' = \mathbf{A}\mathbf{x}$  corresponding to  $\lambda$ .

Remarks: ① By the discussion in Lecture 18 we need to find  $\vec{x}_1(t)$  and  $\vec{x}_2(t)$  that are linearly independent.

② Note the above algorithm produces two solutions  $\vec{x}_1, \vec{x}_2$  that are linearly independent.

③ Note  $\vec{v}_1$  and  $\vec{v}_2$  are not unique!  
But they satisfy  $(A - \lambda I) \vec{v}_2 = \vec{v}_1$

### Generalized Eigenvectors

The vector  $\mathbf{v}_2$  in Eq. (2) is an example of a **generalized eigenvector**. If  $\lambda$  is an eigenvalue of the matrix  $A$ , then a rank  $r$  generalized eigenvector associated with  $\lambda$  is a vector  $\mathbf{v}$  such that

$$(\mathbf{A} - \lambda \mathbf{I})^r \mathbf{v} = \mathbf{0} \quad \text{but} \quad (\mathbf{A} - \lambda \mathbf{I})^{r-1} \mathbf{v} \neq \mathbf{0}. \quad (6)$$

The vector  $\mathbf{v}_2$  in (2) is a rank 2 generalized eigenvector (and not an ordinary eigenvector).

**Example 2** ( $\lambda$  with multiplicity 2, and  $\lambda$  is defective)

Find the general solution of the system in the following problem. Use a computer system or graphing calculator to construct a direction field and typical solution curves for the system.

$$\mathbf{x}' = \begin{bmatrix} 1 & -4 \\ 4 & 9 \end{bmatrix} \mathbf{x}$$

ANS: Find the eigenvalue of  $A$

$$0 = |A - \lambda I| = \begin{vmatrix} 1-\lambda & -4 \\ 4 & 9-\lambda \end{vmatrix} = (1-\lambda)(9-\lambda) + 16 = \lambda^2 - 10\lambda + 25 \\ = (\lambda - 5)^2 = 0$$

$\Rightarrow \lambda = 5$  with multiplicity 2.

$$(A - 5I)\vec{v} = \vec{0} \Rightarrow \begin{bmatrix} -4 & -4 \\ 4 & 4 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow a + b = 0 \Rightarrow a = -b.$$

The eigenvector corresponds to  $\lambda = 5$  is a multiple of

$\vec{v} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$ . Thus  $\lambda$  has multiplicity 2 but only has one linearly independent eigenvector.

We apply the above algorithm to find  $\vec{v}_2$  and  $\vec{v}_1$ .

We solve

$$\vec{0} = (A - 5I)^2 \vec{v}_2 = \begin{bmatrix} -4 & -4 \\ 4 & 4 \end{bmatrix} \begin{bmatrix} -4 & -4 \\ 4 & 4 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} \\ = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

So any  $a, b$  satisfy this eqn.

Let's choose  $a=1, b=0$  Then  $\vec{v}_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ .

Then  $(A-5I)\vec{v}_2 = \vec{v}_1 \Rightarrow \begin{bmatrix} -4 & -4 \\ 4 & 4 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} -4 \\ 4 \end{bmatrix} \cong \vec{v}_1$

Note  $\vec{v}_1$  is an eigenvector to  $\lambda=5$ .

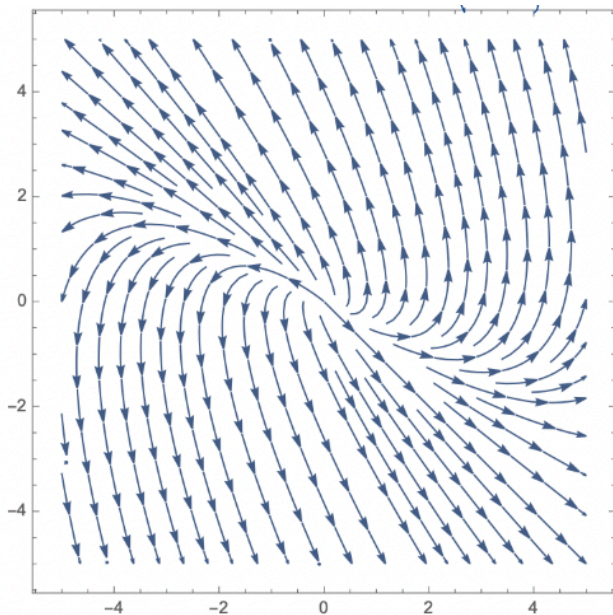
We have  $\vec{x}_1(t) = \vec{v}_1 e^{\lambda t} = \begin{bmatrix} -4 \\ 4 \end{bmatrix} e^{5t}$

and

$$\vec{x}_2(t) = (\vec{v}_1 t + \vec{v}_2) e^{\lambda t} = \left( \begin{bmatrix} -4t \\ 4t \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right) e^{5t}$$

Then the general solution is

$$\vec{x}(t) = C_1 \vec{x}_1(t) + C_2 \vec{x}_2(t) = C_1 \begin{bmatrix} -4 \\ 4 \end{bmatrix} e^{5t} + C_2 \begin{bmatrix} -4t+1 \\ 4t \end{bmatrix} e^{5t}$$



Remark  $\oplus$ : Note  $\vec{v}_1$  and  $\vec{v}_2$  are not unique but related by

$$(A-\lambda I)\vec{v}_2 = \vec{v}_1$$

For example, given  $\vec{v}_1 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$  we should find  $\vec{v}_2$  s.t

$$(A-5I)\vec{v}_2 = \vec{v}_1 \Rightarrow \begin{bmatrix} -4 & -4 \\ 4 & 4 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

Let  $b=0$ , then  $a = \frac{1}{4}$ . So  $\vec{v}_2$  can be  $\begin{bmatrix} \frac{1}{4} \\ 0 \end{bmatrix}$  associated with  $\vec{v}_1 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$ .

Here is an online direction field calculator that generates the graph

<https://www.geogebra.org/m/QPE4PaDZ>

**Example 3.** Find the most general real-valued solution to the linear system of differential equations

$$\mathbf{x}' = \begin{bmatrix} -2 & 1 \\ -1 & -4 \end{bmatrix} \mathbf{x}$$

ANS: Find the eigenvalues of  $A$ .

$$0 = |A - \lambda I| = \begin{vmatrix} -2-\lambda & 1 \\ -1 & -4-\lambda \end{vmatrix} = (\lambda+2)(\lambda+4)+1 = \lambda^2+6\lambda+9 \\ = (\lambda+3)^2 = 0$$

$$\Rightarrow \lambda = -3, -3.$$

Check if  $\lambda = -3$  is defective:

$$(A - \lambda I) \vec{v} = \vec{0} \Rightarrow \begin{bmatrix} -2+3 & 1 \\ -1 & -4+3 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$\Rightarrow a+b=0$  Any eigenvector corresponds to  $\lambda = -3$  is a multiple of  $\vec{v} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$ . So  $\lambda = -3$  is defective.

We apply the algorithm to find  $\vec{v}_2$  and  $\vec{v}_1$ .

$$\text{We solve } (A - \lambda I)^2 \vec{v}_2 = \vec{0}$$

$$\Rightarrow \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

We choose  $a=1$ ,  $b=0$  and let  $\vec{v}_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$

We compute

$$\vec{v}_1 = (A - \lambda I) \vec{v}_2$$

$$\Rightarrow \vec{v}_1 = \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$



So we have

$$\vec{x}_1(t) = \vec{v}_1 e^{-3t}$$

$$\vec{x}_2(t) = (\vec{v}_1 t + \vec{v}_2) e^{-3t}$$

The general solution is

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

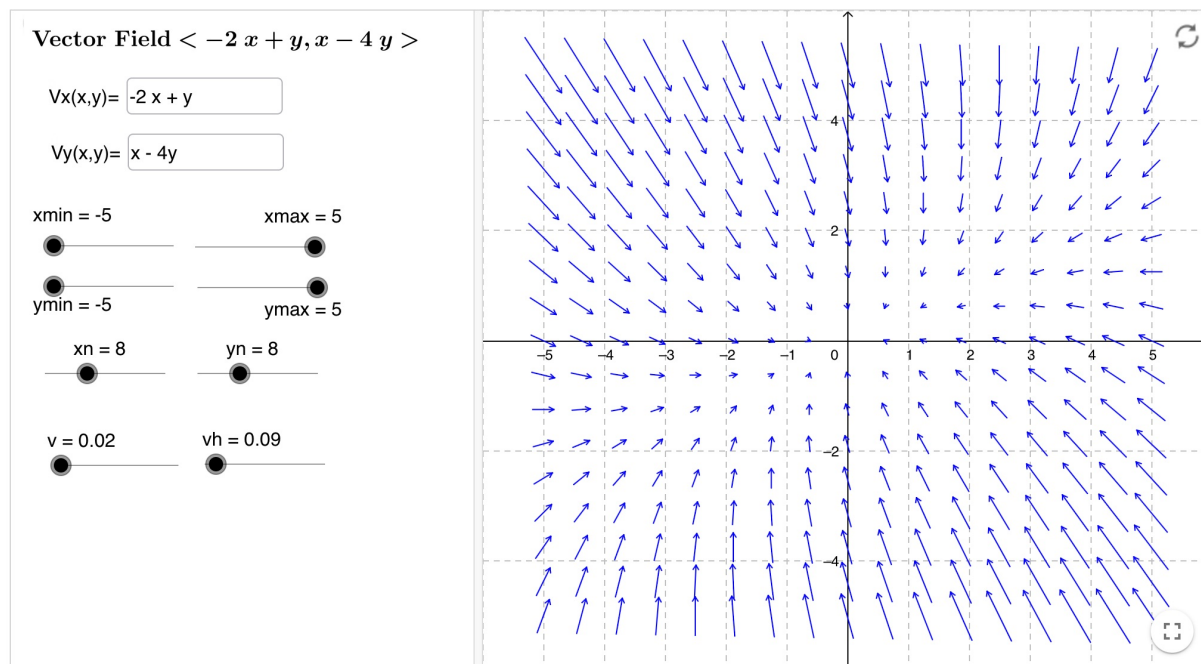
$$= c_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} e^{-3t} + c_2 \begin{bmatrix} t+1 \\ -t \end{bmatrix} e^{-3t}$$

## Vector Fields

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Topic: Vectors 2D (Two-Dimensional), Calculus

Change the components of the vector field.



**Exercise 4.** Solve the system

$$\frac{d\mathbf{x}}{dt} = \begin{bmatrix} 3 & 9 \\ -1 & -3 \end{bmatrix} \mathbf{x}$$

with  $\mathbf{x}(0) = \begin{bmatrix} 2 \\ 4 \end{bmatrix}$ .

Give your solution in real form.

**Answer.**

First, we find the eigenvalues of  $A = \begin{bmatrix} 3 & 9 \\ -1 & -3 \end{bmatrix}$ .

We solve

$$|A - \lambda I| = \begin{vmatrix} 3 - \lambda & 9 \\ -1 & -3 - \lambda \end{vmatrix} = \lambda^2 = 0$$

Thus  $\lambda = 0$  with multiplicity 2. It is not hard to check that  $\lambda = 0$  is defective.

So we apply the algorithm discussed in this lecture to find  $\mathbf{v}_1$  and  $\mathbf{v}_2$ .

We first solve for  $\mathbf{v}_2$  from  $(A - \lambda I)^2 \mathbf{v}_2 = \mathbf{0}$ .

We have

$$(A - \lambda I)^2 \mathbf{v}_2 = \begin{bmatrix} 3 & 9 \\ -1 & -3 \end{bmatrix} \cdot \begin{bmatrix} 3 & 9 \\ -1 & -3 \end{bmatrix} \mathbf{v}_2 = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \mathbf{v}_2 = \mathbf{0}.$$

Thus any  $\mathbf{v}_2$  would work. Let's take  $\mathbf{v}_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$

Then we compute  $\mathbf{v}_1 = (A - \lambda I)\mathbf{v}_2 = \begin{bmatrix} 3 & 9 \\ -1 & -3 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 \\ -1 \end{bmatrix}$ .

Therefore, we have two linearly independent solutions

$$\begin{aligned} \mathbf{x}_1(t) &= \mathbf{v}_1 e^{\lambda t} = \begin{bmatrix} 3 \\ -1 \end{bmatrix} e^{0t} = \begin{bmatrix} 3 \\ -1 \end{bmatrix} \\ \mathbf{x}_2(t) &= (\mathbf{v}_1 t + \mathbf{v}_2) e^{\lambda t} = \left( \begin{bmatrix} 3 \\ -1 \end{bmatrix} t + \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right) e^{0t} = \begin{bmatrix} 3 \\ -1 \end{bmatrix} t + \begin{bmatrix} 1 \\ 0 \end{bmatrix} \end{aligned}$$

Thus the general solution is

$$\mathbf{x}(t) = c_1 \begin{bmatrix} 3 \\ -1 \end{bmatrix} + c_2 \left( t \begin{bmatrix} 3 \\ -1 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right)$$

We plug in the initial condition  $\mathbf{x}(0) = \begin{bmatrix} 2 \\ 4 \end{bmatrix}$  to  $\mathbf{x}(t)$ , we have

$$\mathbf{x}(0) = c_1 \begin{bmatrix} 3 \\ -1 \end{bmatrix} + c_2 \left( \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right) = \begin{bmatrix} 2 \\ 4 \end{bmatrix}$$

So  $3c_1 + c_2 = 2$  and  $-c_1 = 4$ . Therefore,  $c_1 = -4$  and  $c_2 = 14$ .

Thus the particular solution to the initial value problem is

$$\mathbf{x}(t) = -4 \begin{bmatrix} 3 \\ -1 \end{bmatrix} + 14 \left( t \begin{bmatrix} 3 \\ -1 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right)$$

**Remark:** The general solution might vary by your choice of  $\mathbf{v}_1$  and  $\mathbf{v}_2$ . But the particular solution to the initial value problem is unique. That is, each function in the entries of  $\mathbf{x}(t)$  is a unique function to the initial value problem in this question.

**Exercise 5.** Suppose that the matrix  $A$  has repeated eigenvalue with the following eigenvector and generalized eigenvector:

$$\lambda = 3 \text{ with eigenvector } \mathbf{v} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \text{ and generalized eigenvector } \mathbf{w} = \begin{bmatrix} 3 \\ 4 \end{bmatrix}.$$

Write the solution to the linear system  $\mathbf{r}' = A\mathbf{r}$  in the following forms.

(1) In eigenvalue/eigenvector form.

(2) In fundamental matrix form.

(3) As two equations.

**Answer.**

$$(1) \begin{bmatrix} x(t) \\ y(t) \end{bmatrix} = c_1 \begin{bmatrix} 1 \\ 2 \end{bmatrix} e^{3t} + c_2 \left( \begin{bmatrix} 3 \\ 4 \end{bmatrix} + \begin{bmatrix} 1 \\ 2 \end{bmatrix} t \right) e^{3t}$$

(2) In this case, the fundamental matrix  $\Phi(t)$  has two columns consists  $\mathbf{x}_1$  and  $\mathbf{x}_2$ , where  $\mathbf{x}_1$  and  $\mathbf{x}_2$  are two linearly independent solutions to the system. And we can write the general solution as  $\mathbf{x}(t) = \Phi(t) \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}$ .

So we have

$$\begin{bmatrix} x(t) \\ y(t) \end{bmatrix} = \begin{bmatrix} e^{3t} & (3+t)e^{3t} \\ 2e^{3t} & (4+2t)e^{3t} \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}$$

(3) We need to describe the solutions to the two unknown functions explicitly, that is,

$$\begin{aligned} x(t) &= c_1 e^{3t} + c_2 (3+t)e^{3t} \\ y(t) &= 2c_1 e^{3t} + c_2 (4+2t)e^{3t} \end{aligned}$$