

Advanced Differential Equations

Chapter 2. Two-Dimensional Autonomous Systems

Section 2.4. Critical Points of General 2-D Linear Systems—Proofs of Theorems

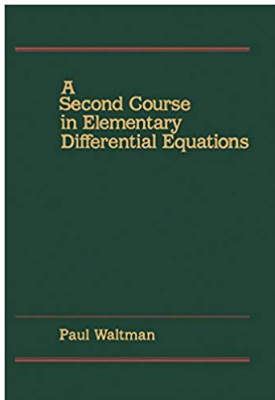


Table of contents

1 Example. Exercise 2.2.4

Example. Exercise 2.2.4

Example. (Exercise 2.4.4.) If $D = T^{-1}AT$ is a diagonal matrix, then the columns of T are eigenvectors of T are eigenvectors of A and the nonzero entries of D are eigenvalues of A .

Proof. Suppose $D = T^{-1}AT$ where D is diagonal. Then $AT = TD$.

Suppose $T = [t_{ij}]$ and $D = [d_{ij}]$. Then the (i, j) entry of TD is

$$\sum_{k=1}^n t_{ik}d_{kj} = t_{ij}d_{jj}. \text{ So the } j\text{th column of } TD \text{ is } d_{jj} \begin{bmatrix} t_{1j} \\ t_{2j} \\ \vdots \\ t_{nj} \end{bmatrix}.$$

Example. Exercise 2.2.4

Example. (Exercise 2.4.4.) If $D = T^{-1}AT$ is a diagonal matrix, then the columns of T are eigenvectors of T are eigenvectors of A and the nonzero entries of D are eigenvalues of A .

Proof. Suppose $D = T^{-1}AT$ where D is diagonal. Then $AT = TD$.

Suppose $T = [t_{ij}]$ and $D = [d_{ij}]$. Then the (i, j) entry of TD is

$$\sum_{k=1}^n t_{ik}d_{kj} = t_{ij}d_{jj}. \text{ So the } j\text{th column of } TD \text{ is } d_{jj} \begin{bmatrix} t_{1j} \\ t_{2j} \\ \vdots \\ t_{nj} \end{bmatrix}. \text{ That is, the}$$

j th column of TD is d_{jj} times the j th column of T . So the j th column of AT is d_{jj} times the j th column of T . Therefore, the j th column of T is an eigenvector of A with eigenvalue d_{jj} . \square

Example. Exercise 2.2.4

Example. (Exercise 2.4.4.) If $D = T^{-1}AT$ is a diagonal matrix, then the columns of T are eigenvectors of T are eigenvectors of A and the nonzero entries of D are eigenvalues of A .

Proof. Suppose $D = T^{-1}AT$ where D is diagonal. Then $AT = TD$.

Suppose $T = [t_{ij}]$ and $D = [d_{ij}]$. Then the (i, j) entry of TD is

$\sum_{k=1}^n t_{ik}d_{kj} = t_{ij}d_{jj}$. So the j th column of TD is $d_{jj} \begin{bmatrix} t_{1j} \\ t_{2j} \\ \vdots \\ t_{nj} \end{bmatrix}$. That is, the

j th column of TD is d_{jj} times the j th column of T . So the j th column of AT is d_{jj} times the j th column of T . Therefore, the j th column of T is an eigenvector of A with eigenvalue d_{jj} . \square