

**Math 2280-2**  
**Generalized eigenvectors, Jordan canonical form,**  
**fundamental matrix solutions, and matrix exponentials**

March 20, 2001

If the matrix  $A$  in the first order system of DE's given by  $dx/dt = Ax$  is diagonalizable, then an easy FMS solution to the system consists of an  $n$  by  $n$  matrix where each column is of the form  $\exp(\lambda t)v$ , where the  $v$ 's are a basis of eigenvectors of  $A$ . See today's notes from class. We can get  $\exp(At)$  by then computing  $FMS(t)*\text{inverse}(FMS(0))$ . Here's the example we've been doing in class, **example 1 on page 354**.

```
[ > with(linalg):
> A:=matrix(2,2,[4,2,3,-1]);
                                     A :=  $\begin{bmatrix} 4 & 2 \\ 3 & -1 \end{bmatrix}$ 
> eigenvects(A);
                                     [-2, 1, {[1, -3]}], [5, 1, {[2, 1]}]
> FMS:=t->transpose(matrix(2,2,[exp(-2*t), -3*exp(-2*t), 2*exp(5*t), exp(5*t)]));
                                     FMS :=  $t \rightarrow \text{transpose}(\text{matrix}(2, 2, [e^{(-2t)}, -3e^{(-2t)}, 2e^{(5t)}, e^{(5t)}]))$ 
> FMS(t);
#our FMS, equation (14) page 354
                                      $\begin{bmatrix} e^{(-2t)} & 2e^{(5t)} \\ -3e^{(-2t)} & e^{(5t)} \end{bmatrix}$ 
> evalm(FMS(t)&*inverse(FMS(0)));
#and here is exp(At), example 5 page 359
                                      $\begin{bmatrix} \frac{1}{7}e^{(-2t)} + \frac{6}{7}e^{(5t)} & -\frac{2}{7}e^{(-2t)} + \frac{2}{7}e^{(5t)} \\ -\frac{3}{7}e^{(-2t)} + \frac{3}{7}e^{(5t)} & \frac{6}{7}e^{(-2t)} + \frac{1}{7}e^{(5t)} \end{bmatrix}$ 
```

Of course, Maple can compute matrix exponentials (well, at least it can try).

```
[ > exponential(A,t);
#this is a linalg command for exp(At)
                                      $\begin{bmatrix} \frac{1}{7}e^{(-2t)} + \frac{6}{7}e^{(5t)} & -\frac{2}{7}e^{(-2t)} + \frac{2}{7}e^{(5t)} \\ -\frac{3}{7}e^{(-2t)} + \frac{3}{7}e^{(5t)} & \frac{6}{7}e^{(-2t)} + \frac{1}{7}e^{(5t)} \end{bmatrix}$ 
```

Now let's do a **bigger example**. We use the matrix from #32 page 350:

⌈

```

> A:=matrix([[11,-1,26,6,-3],
             [0,3,0,0,0],
             [-9,0,-24,-6,3],
             [3,0,9,5,-1],
             [-48,-3,-138,-30,18]]);
             A := 
$$\begin{bmatrix} 11 & -1 & 26 & 6 & -3 \\ 0 & 3 & 0 & 0 & 0 \\ -9 & 0 & -24 & -6 & 3 \\ 3 & 0 & 9 & 5 & -1 \\ -48 & -3 & -138 & -30 & 18 \end{bmatrix}$$

> eigenvects(A);
[3, 3, {[ -1, 0, 1, 0, 6], [ -1, 1, 0, 0, -3], [0, 0, 0, 1, 2]}], [2, 2, {[0, 0, -3, 1, -24], [1, 0, 0, 0, 3]}]

```

This one was diagonalizable, even though it only has two different eigenvalues. So we could use the same method as in the first example, in order to find a FMS, and then  $\exp(At)$ . You might want to write an FMS in here:

We will use the diagonalization method of finding the matrix exponential. (See today's class notes.) We can diagonalize A, by using the matrix whose columns are a basis of eigenvectors:

```

> CT:=matrix([[1,0,0,0,3],[0,0,-3,1,-24],[ -1,1,0,0,-3],[0,0,0,1,2],
             [ -1,0,1,0,6]]);
             CT := 
$$\begin{bmatrix} 1 & 0 & 0 & 0 & 3 \\ 0 & 0 & -3 & 1 & -24 \\ -1 & 1 & 0 & 0 & -3 \\ 0 & 0 & 0 & 1 & 2 \\ -1 & 0 & 1 & 0 & 6 \end{bmatrix}$$

> C:=transpose(CT);
#columns are eigenvectors

```

$$C := \begin{bmatrix} 1 & 0 & -1 & 0 & -1 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & -3 & 0 & 0 & 1 \\ 0 & 1 & 0 & 1 & 0 \\ 3 & -24 & -3 & 2 & 6 \end{bmatrix}$$

```
> Diag:=evalm(inverse(C)*A*C);
#this will be our diagonal matrix, as you recall from
# linear algebra, and as we review today.
```

$$Diag := \begin{bmatrix} 2 & 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 \\ 0 & 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 3 \end{bmatrix}$$

```
> exponential(Diag,t);
#matrix exponential of diagonal matrices is easy. (See class
notes.)
```

$$\begin{bmatrix} e^{(2t)} & 0 & 0 & 0 & 0 \\ 0 & e^{(2t)} & 0 & 0 & 0 \\ 0 & 0 & e^{(3t)} & 0 & 0 \\ 0 & 0 & 0 & e^{(3t)} & 0 \\ 0 & 0 & 0 & 0 & e^{(3t)} \end{bmatrix}$$

```
> matexpA:=t->evalm(C*exponential(Diag,t)*inverse(C));
#this should be exp(At), see class notes
matexpA(t);
```

*matexpA := t → evalm('&\*'('&\*(C, exponential(Diag, t)), inverse(C))*

$$[-8 e^{(2t)} + 9 e^{(3t)}, e^{(2t)} - e^{(3t)}, -26 e^{(2t)} + 26 e^{(3t)}, -6 e^{(2t)} + 6 e^{(3t)}, 3 e^{(2t)} - 3 e^{(3t)}]$$

$$[0, e^{(3t)}, 0, 0, 0]$$

$$[9 e^{(2t)} - 9 e^{(3t)}, 0, 27 e^{(2t)} - 26 e^{(3t)}, 6 e^{(2t)} - 6 e^{(3t)}, -3 e^{(2t)} + 3 e^{(3t)}]$$

$$[-3 e^{(2t)} + 3 e^{(3t)}, 0, -9 e^{(2t)} + 9 e^{(3t)}, -2 e^{(2t)} + 3 e^{(3t)}, e^{(2t)} - e^{(3t)}]$$

$$[48 e^{(2t)} - 48 e^{(3t)}, 3 e^{(2t)} - 3 e^{(3t)}, 138 e^{(2t)} - 138 e^{(3t)}, 30 e^{(2t)} - 30 e^{(3t)}, -15 e^{(2t)} + 16 e^{(3t)}]$$

```
> exponential(A,t);
```

```

#check answer with Maple command
[-8 e^(2t) + 9 e^(3t), e^(2t) - e^(3t), -26 e^(2t) + 26 e^(3t), -6 e^(2t) + 6 e^(3t), 3 e^(2t) - 3 e^(3t)]
[0, e^(3t), 0, 0, 0]
[9 e^(2t) - 9 e^(3t), 0, 27 e^(2t) - 26 e^(3t), 6 e^(2t) - 6 e^(3t), -3 e^(2t) + 3 e^(3t)]
[-3 e^(2t) + 3 e^(3t), 0, -9 e^(2t) + 9 e^(3t), -2 e^(2t) + 3 e^(3t), e^(2t) - e^(3t)]
[48 e^(2t) - 48 e^(3t), 3 e^(2t) - 3 e^(3t), 138 e^(2t) - 138 e^(3t), 30 e^(2t) - 30 e^(3t), -15 e^(2t) + 16 e^(3t)]

```

What happens when A is not diagonalizable? This is where Jordan Canonical form enters the picture (see today's notes): We will use the matrix from #31, page 350.

```

> A:=matrix([[35,-12,4,30],[22,-8,3,19],[-10,3,0,-9],[-27,9,-3,-23]]);

```

$$A := \begin{bmatrix} 35 & -12 & 4 & 30 \\ 22 & -8 & 3 & 19 \\ -10 & 3 & 0 & -9 \\ -27 & 9 & -3 & -23 \end{bmatrix}$$

```

> eigenvects(A);

```

```

[1, 4, {[0, 1, 3, 0], [1, 0, -1, -1]}]

```

So the eigenspace is only 2-dimensional, even though lambda=1 has algebraic multiplicity 4. so the defect is 2.

We try to make chains: We use the matrix B=A-I since lambda=1.

```

> Id:=diag(1,1,1,1);

```

$$Id := \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

```

> B:=evalm(A-Id);

```

$$B := \begin{bmatrix} 34 & -12 & 4 & 30 \\ 22 & -9 & 3 & 19 \\ -10 & 3 & -1 & -9 \\ -27 & 9 & -3 & -24 \end{bmatrix}$$

```

> evalm(B^2);

```

$$\begin{bmatrix} 42 & -18 & 6 & 36 \\ 7 & -3 & 1 & 6 \\ -21 & 9 & -3 & -18 \\ -42 & 18 & -6 & -36 \end{bmatrix}$$

```
> evalm(B^3);
```

$$\begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Using the powers of B we have many choices for constructing our chains

```
> z:=vector([0,0,1,0]);
#this will be the start of a chain of length
#three
```

$$z := [0, 0, 1, 0]$$

```
> w:=evalm(B&*z);
```

$$w := [4, 3, -1, -3]$$

```
> v:=evalm(B&*w);
```

$$v := [6, 1, -3, -6]$$

```
> evalm(B&*v);
```

$$[0, 0, 0, 0]$$

```
>
```

So we have a chain of length three, namely {z,w,v}. Pick another lambda=1 eigenvalue (not v) and we will get a basis of R^4. The matrix of the linear transformation represented by A in standard coordinates will have Jordan normal form in the new basis:

```
> u:=vector([0,1,3,0]);
```

$$u := [0, 1, 3, 0]$$

```
> C:=augment(v,w,z,u);
#enter chains in reverse order!
```

$$C := \begin{bmatrix} 6 & 4 & 0 & 0 \\ 1 & 3 & 0 & 1 \\ -3 & -1 & 1 & 3 \\ -6 & -3 & 0 & 0 \end{bmatrix}$$

```
> Jord:=evalm(inverse(C)&*A&*C);
```

$$Jord := \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

```
> jordan(A);
#Maple also computes Jordan Canonical form. Of
#course the blocks could be in any order
```

$$\begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

```
> exponential(Jord,t);
#exponentials of Jordan matrices are pretty easy to compute
#from the power series definition, see class notes
```

$$\begin{bmatrix} e^t & t e^t & \frac{1}{2} t^2 e^t & 0 \\ 0 & e^t & t e^t & 0 \\ 0 & 0 & e^t & 0 \\ 0 & 0 & 0 & e^t \end{bmatrix}$$

```
> matexpA:=t->evalm(C&*exponential(Jord,t)&*inverse(C));
#this should be the matrix exponential
matexpA(t);
```

$matexpA := t \rightarrow evalm('&*('&*'(C, exponential(Jord, t)), inverse(C)))$

$$\begin{bmatrix} e^t + 34 t e^t + 21 t^2 e^t & -9 t^2 e^t - 12 t e^t & 3 t^2 e^t + 4 t e^t & 30 t e^t + 18 t^2 e^t \\ 22 t e^t + \frac{7}{2} t^2 e^t & -\frac{3}{2} t^2 e^t - 9 t e^t + e^t & \frac{1}{2} t^2 e^t + 3 t e^t & 19 t e^t + 3 t^2 e^t \\ -10 t e^t - \frac{21}{2} t^2 e^t & \frac{9}{2} t^2 e^t + 3 t e^t & -\frac{3}{2} t^2 e^t - t e^t + e^t & -9 t e^t - 9 t^2 e^t \\ -27 t e^t - 21 t^2 e^t & 9 t^2 e^t + 9 t e^t & -3 t^2 e^t - 3 t e^t & e^t - 24 t e^t - 18 t^2 e^t \end{bmatrix}$$

```
> exponential(A,t);
#check with Maple
```

$$\begin{bmatrix} e^t + 34te^t + 21t^2e^t & -9t^2e^t - 12te^t & 3t^2e^t + 4te^t & 30te^t + 18t^2e^t \\ 22te^t + \frac{7}{2}t^2e^t & -\frac{3}{2}t^2e^t - 9te^t + e^t & \frac{1}{2}t^2e^t + 3te^t & 19te^t + 3t^2e^t \\ -10te^t - \frac{21}{2}t^2e^t & \frac{9}{2}t^2e^t + 3te^t & -\frac{3}{2}t^2e^t - te^t + e^t & -9te^t - 9t^2e^t \\ -27te^t - 21t^2e^t & 9t^2e^t + 9te^t & -3t^2e^t - 3te^t & e^t - 24te^t - 18t^2e^t \end{bmatrix}$$

[ >

[ What if we were using the chain method to find an FMS for the system in #31 page 350. Can use see why the columns of the following matrix would be a basis for our solution space?

[ > FMS:=t->evalm(C&\*exponential(Jord,t));  
FMS(t);

FMS := t → evalm('&\*(C, exponential(Jord, t)))

$$\begin{bmatrix} 6e^t & 6te^t + 4e^t & 3t^2e^t + 4te^t & 0 \\ e^t & te^t + 3e^t & \frac{1}{2}t^2e^t + 3te^t & e^t \\ -3e^t & -3te^t - e^t & -\frac{3}{2}t^2e^t - te^t + e^t & 3e^t \\ -6e^t & -6te^t - 3e^t & -3t^2e^t - 3te^t & 0 \end{bmatrix}$$

[ Finally, let's do **example 7, page 362:**

[ > A:=matrix(3,3,[3,4,5,0,5,4,0,0,3]);

$$A := \begin{bmatrix} 3 & 4 & 5 \\ 0 & 5 & 4 \\ 0 & 0 & 3 \end{bmatrix}$$

[ > exponential(A,t);

#well, we may as well see what we're going to get!

$$\begin{bmatrix} e^{(3t)} & 2e^{(5t)} - 2e^{(3t)} & 4e^{(5t)} - 4e^{(3t)} - 3te^{(3t)} \\ 0 & e^{(5t)} & 2e^{(5t)} - 2e^{(3t)} \\ 0 & 0 & e^{(3t)} \end{bmatrix}$$

[ > eigenvects(A);

[ [5, 1, {[2, 1, 0]}], [3, 2, {[1, 0, 0]}]

[ lambda = 3 is defective, so we will need to find a chain of length 2:

[ > iden:=matrix(3,3,[1,0,0,0,1,0,0,0,1]);

```

[
    
$$iden := \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

    > B:=evalm(A-3*iden);
    
$$B := \begin{bmatrix} 0 & 4 & 5 \\ 0 & 2 & 4 \\ 0 & 0 & 0 \end{bmatrix}$$

    > nullspace(B^2);
        #will necessarily be 2-dim
        {[1, 0, 0], [0, -2, 1]}
    > v:=vector([0,-2,1]);
        #want a generalized eigenvector which is not an eigenvector
        v := [0, -2, 1]
    > u:=evalm(B&*v);
        evalm(B&*u);
        u := [-3, 0, 0]
        [0, 0, 0]
    > w:=vector([2,1,0]);
        #lambda=5 eigenvector
        w := [2, 1, 0]
    > C:=augment(u,v,w);
    
$$C := \begin{bmatrix} -3 & 0 & 2 \\ 0 & -2 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

    > Jord:=evalm(inverse(C)&*A&*C);
    
$$Jord := \begin{bmatrix} 3 & 1 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

    > jordan(A);
        #just comparing
    
$$\begin{bmatrix} 5 & 0 & 0 \\ 0 & 3 & 1 \\ 0 & 0 & 3 \end{bmatrix}$$

    > exponential(Jord,t);

```



$$\begin{bmatrix} e^{(3t)} & t e^{(3t)} & 0 \\ 0 & e^{(3t)} & 0 \\ 0 & 0 & e^{(5t)} \end{bmatrix}$$

```
> expAt:=t->evalm(C&*exponential(Jord,t)&*inverse(C));
expAt(t);
```

```
expAt := t → evalm('&*'('&*(C, exponential(Jord, t)), inverse(C)))
```

$$\begin{bmatrix} e^{(3t)} & -2 e^{(3t)} + 2 e^{(5t)} & -4 e^{(3t)} - 3 t e^{(3t)} + 4 e^{(5t)} \\ 0 & e^{(5t)} & -2 e^{(3t)} + 2 e^{(5t)} \\ 0 & 0 & e^{(3t)} \end{bmatrix}$$

```
> FMS:=t->evalm(C&*exponential(Jord,t));
FMS(t);
```

```
FMS := t → evalm('&*(C, exponential(Jord, t)))
```

$$\begin{bmatrix} -3 e^{(3t)} & -3 t e^{(3t)} & 2 e^{(5t)} \\ 0 & -2 e^{(3t)} & e^{(5t)} \\ 0 & e^{(3t)} & 0 \end{bmatrix}$$

Notice, we have done our operations in a different order from the text, and our FMS doesn't look exactly the same, but the matrix exponential is unique so that our answer agrees with the formula on page 363.

**exp(A+B) equals exp(A)\*exp(B) when A and B commute, but products might not be equal otherwise:**

```
> A:=matrix(2,2,[4,2,3,-1]);
B:=matrix(2,2,[3,0,0,3]);
C:=matrix(2,2,[0,0,0,1]);
```

$$A := \begin{bmatrix} 4 & 2 \\ 3 & -1 \end{bmatrix}$$

$$B := \begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix}$$

$$C := \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

```
> evalm(A&*B);
evalm(B&*A);
#matrices commute
```

```

exponential(A+B,t);
evalm(exponential(A,t)*exponential(B,t));
#exponential law holds

```

$$\begin{bmatrix} 12 & 6 \\ 9 & -3 \end{bmatrix}$$

$$\begin{bmatrix} 12 & 6 \\ 9 & -3 \end{bmatrix}$$

$$\begin{bmatrix} \frac{1}{7}e^t + \frac{6}{7}e^{(8t)} & \frac{2}{7}e^{(8t)} - \frac{2}{7}e^t \\ \frac{3}{7}e^{(8t)} - \frac{3}{7}e^t & \frac{6}{7}e^t + \frac{1}{7}e^{(8t)} \end{bmatrix}$$

$$\begin{bmatrix} \left(\frac{1}{7}e^{(-2t)} + \frac{6}{7}e^{(5t)}\right)e^{(3t)} & \left(\frac{2}{7}e^{(5t)} - \frac{2}{7}e^{(-2t)}\right)e^{(3t)} \\ \left(\frac{3}{7}e^{(5t)} - \frac{3}{7}e^{(-2t)}\right)e^{(3t)} & \left(\frac{6}{7}e^{(-2t)} + \frac{1}{7}e^{(5t)}\right)e^{(3t)} \end{bmatrix}$$

```

> evalm(A*C);
evalm(C*A);
#matrices don't commute
exponential(A+C,t);
evalm(exponential(A,t)*exponential(C,t));
#law of exponents may fail
>

```

$$\begin{bmatrix} 0 & 2 \\ 0 & -1 \\ 0 & 0 \\ 3 & -1 \end{bmatrix}$$

$$\left[ \frac{1}{2}e^{((2+\sqrt{10})t)} - \frac{1}{10}\sqrt{10}e^{(-(-2+\sqrt{10})t)} + \frac{1}{10}\sqrt{10}e^{((2+\sqrt{10})t)} + \frac{1}{2}e^{(-(-2+\sqrt{10})t)}, \right.$$

$$\left. -\frac{1}{10}\sqrt{10}e^{(-(-2+\sqrt{10})t)} + \frac{1}{10}\sqrt{10}e^{((2+\sqrt{10})t)} \right]$$

$$\left[ -\frac{3}{20}\sqrt{10}e^{(-(-2+\sqrt{10})t)} + \frac{3}{20}\sqrt{10}e^{((2+\sqrt{10})t)}, \right.$$

$$\left. \frac{1}{2}e^{((2+\sqrt{10})t)} + \frac{1}{10}\sqrt{10}e^{(-(-2+\sqrt{10})t)} - \frac{1}{10}\sqrt{10}e^{((2+\sqrt{10})t)} + \frac{1}{2}e^{(-(-2+\sqrt{10})t)} \right]$$

[ >

$$\begin{bmatrix} \frac{1}{7} e^{(-2t)} + \frac{6}{7} e^{(5t)} & \left( \frac{2}{7} e^{(5t)} - \frac{2}{7} e^{(-2t)} \right) e^t \\ \frac{3}{7} e^{(5t)} - \frac{3}{7} e^{(-2t)} & \left( \frac{6}{7} e^{(-2t)} + \frac{1}{7} e^{(5t)} \right) e^t \end{bmatrix}$$