

% a few examples used for MS

Complete results of some of the examples presented and one example of a non-defective matrix are presented. These include the outputs of the command window as well.

```
A=[4 1 3; 1 1 1; -5 -2 -4]; gen_eigenvector_complexf_simple(A)
```

Fundamental Matrix X

$$\begin{bmatrix} -\exp(t), & 3*t + 1/2, & t - 1/2 \\ 0, & (3*t)/2 + 1, & t/2 \\ \exp(t), & -(9*t)/2, & 1 - (3*t)/2 \end{bmatrix}$$

Matrix Exponential

$$\begin{bmatrix} 2*t + 2*\exp(t) - 1, & 2*t - \exp(t) + 1, & 2*t + \exp(t) - 1 \\ t, & t + 1, & t \\ 2 - 2*\exp(t) - 3*t, & \exp(t) - 3*t - 1, & 2 - \exp(t) - 3*t \end{bmatrix}$$

Matrix Exponential directly from Matlab expm(A\*t)

$$\begin{bmatrix} 2*t + 2*\exp(t) - 1, & 2*t - \exp(t) + 1, & 2*t + \exp(t) - 1 \\ t, & t + 1, & t \\ 2 - 2*\exp(t) - 3*t, & \exp(t) - 3*t - 1, & 2 - \exp(t) - 3*t \end{bmatrix}$$

Matrix Exponential using inverse Laplace

$$\begin{bmatrix} 2*t + 2*\exp(t) - 1, & 2*t - \exp(t) + 1, & 2*t + \exp(t) - 1 \\ t, & t + 1, & t \\ 2 - 2*\exp(t) - 3*t, & \exp(t) - 3*t - 1, & 2 - \exp(t) - 3*t \end{bmatrix}$$

**Eigenvalues, eigenvectors, generalized eigenvectors, fundamental matrix and matrix exponential of a square matrix A of size [n x n]**

⇒ Matrix not defective

Eigenvalues/vectors:  $\lambda_1, v_1; \lambda_2, v_2; \dots; \lambda_n, v_n$

Solution set:  $x_k = e^{\lambda_k t} v_k, k = 1, 2, \dots, n$

⇒ Matrix defective: An example with two distinct eigenvectors

Eigenvalues & distinct eigenvectors (two):  $\lambda_1, v_1$  &  $\lambda_2, v_2$

Eigenvalue ( $\lambda_3$ , algebraic multiplicity of  $m = n - 2, n \geq 3$ )

generalized eigenvectors:  $v_3, v_4, \dots, v_n$

Solution set with distinct eigenvectors:  $x_k = v_k e^{\lambda_k t}, k = 1, 2$

Solution set with eigenvalue  $\lambda_3$  :

$$x_j = [I_n + t(A - \lambda_3 I_n) + \dots + [\Gamma(m)]^{-1} t^{m-1} (A - \lambda_3 I_n)^{m-1}] v_j e^{\lambda_3 t}$$

$$j = 3, \dots, n; m = n - 2$$

⇒ **Fundamental Matrix of A:**  $X(t) = [x_1(t), x_2(t), \dots, x_n(t)]$

⇒ Matrix Exponential  $e^{At} = \begin{cases} X(t)[X^{-1}(0)], \text{ eigenvectors/values} \\ L^{-1}[(sI_n - A)^{-1}], \text{ inverse Laplace} \\ \text{expm}(At), \text{ directly in Matlab} \end{cases}$

## Eigenvalues and Eigenvectors

Input Matrix [A]	Eigenvalues ( $\lambda$ )	Eigenvectors (v)
$\begin{pmatrix} 4 & 1 & 3 \\ 1 & 1 & 1 \\ -5 & -2 & -4 \end{pmatrix}$	$\begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$	$\begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$

**Eigenvalues (3) & Eigenvectors (2)  $\Rightarrow$  Matrix DEFECTIVE**

Algebraic multiplicity (p) of the eigenvalue  $\lambda >$  geometric multiplicity (m)

Generalized eigenvectors required!

Generalized eigenvectors are solutions of  $[(A - \lambda I_n)^p] v = 0$

Unique $\lambda$	Algebraic mult. (p)	Geometric mult. (m)	Eigenvectors & Generalized eigenvectors
1 0	1 2	1 1	$\begin{pmatrix} -1 & \frac{1}{2} & -\frac{1}{2} \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix}$

$\lambda = 1$

$\lambda=0: p = 2$

Col. # 1: Eigenvector

Col. # 2, 3: Generalized Eigenvectors

### Fundamental Matrix $X(t)$ of $A$

Fundamental Matrix of  $A$ :  $X(t) = [x_1(t), x_2(t), \dots, x_n(t)]$

$$\begin{pmatrix} -e^t & 3t + \frac{1}{2} & t - \frac{1}{2} \\ 0 & \frac{3t}{2} + 1 & \frac{t}{2} \\ e^t & -\frac{9t}{2} & 1 - \frac{3t}{2} \end{pmatrix}$$

### Verification using Matrix Exponential: $e^{At}$

$e^{At}$ : Eigenvalues and eigenvectors ( $E_X$ )

$$\begin{pmatrix} 2t + 2e^t - 1 & 2t - e^t + 1 & 2t + e^t - 1 \\ t & t + 1 & t \\ 2 - 2e^t - 3t & e^t - 3t - 1 & 2 - e^t - 3t \end{pmatrix}$$

$e^{At}$ : Inverse Laplace ( $E_L$ )

$$\begin{pmatrix} 2t + 2e^t - 1 & 2t - e^t + 1 & 2t + e^t - 1 \\ t & t + 1 & t \\ 2 - 2e^t - 3t & e^t - 3t - 1 & 2 - e^t - 3t \end{pmatrix}$$

$e^{At}$ : Matlab ( $E_M$ )

$$\begin{pmatrix} 2t + 2e^t - 1 & 2t - e^t + 1 & 2t + e^t - 1 \\ t & t + 1 & t \\ 2 - 2e^t - 3t & e^t - 3t - 1 & 2 - e^t - 3t \end{pmatrix}$$

$$\text{Proof: } E_X - E_L \Rightarrow \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\text{Proof: } E_X - E_M \Rightarrow \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

## Eigenvalues and Eigenvectors (SUMMARY)

Input Matrix A

4	1	3
1	1	1
-5	-2	-4

Eigenvalues	0	0	1	Eigenvectors	-0.67	-1	-0.33	0	1	1
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Eigenvalues (3) & Eigenvectors (2) ⇒ Matrix DEFECTIVE:  
Generalized eigenvectors required!

Eigenvectors & Generalized eigenvectors	-1	0	1	0.5	1	0	-0.5	0	1
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Algebraic multiplicity (p) of the eigenvalue  $\lambda$  > geometric multiplicity (m)  
 ⇒ Generalized Eigenvectors are solutions of  $[(A - \lambda I_n)^p] v = 0$   
 $\lambda = 1$  Col. # 1: Eigenvector  
 $\lambda = 0$ : p = 2 Col. # 2, 3: Generalized Eigenvectors

$A = [2, -1, 0, 1; 0, 2, 1, -1; 0, 0, 3, 2; 0, 0, 0, 3];$  gen\_eigenvector\_completesimple(A)

Fundamental Matrix X

$$\begin{bmatrix} \exp(2t), & -t\exp(2t), & -\exp(3t), & -2\exp(3t)(t-3) \\ 0, & \exp(2t), & \exp(3t), & \exp(3t)(2t-3) \\ 0, & 0, & \exp(3t), & 2t\exp(3t) \\ 0, & 0, & 0, & \exp(3t) \end{bmatrix}$$

Matrix Exponential

$$\begin{bmatrix} \exp(2t), & -t\exp(2t), & \exp(2t)(t - \exp(t) + 1), & -\exp(2t)(3t - 6\exp(t) + 2t\exp(t) + 6) \\ 0, & \exp(2t), & \exp(2t)(\exp(t) - 1), & \exp(2t)(2t\exp(t) - 3\exp(t) + 3) \\ 0, & 0, & \exp(3t), & 2t\exp(3t) \\ 0, & 0, & 0, & \exp(3t) \end{bmatrix}$$

Matrix Exponential directly from Matlab expm(A\*t)

$$\begin{bmatrix} \exp(2t), & -t\exp(2t), & \exp(2t)(t - \exp(t) + 1), & -\exp(2t)(3t - 6\exp(t) + 2t\exp(t) + 6) \\ 0, & \exp(2t), & \exp(2t)(\exp(t) - 1), & \exp(2t)(2t\exp(t) - 3\exp(t) + 3) \\ 0, & 0, & \exp(3t), & 2t\exp(3t) \\ 0, & 0, & 0, & \exp(3t) \end{bmatrix}$$

Matrix Exponential using inverse Laplace

$$\begin{bmatrix} \exp(2t), & -t\exp(2t), & \exp(2t)(t - \exp(t) + 1), & -\exp(2t)(3t - 6\exp(t) + 2t\exp(t) + 6) \\ 0, & \exp(2t), & \exp(2t)(\exp(t) - 1), & \exp(2t)(2t\exp(t) - 3\exp(t) + 3) \\ 0, & 0, & \exp(3t), & 2t\exp(3t) \\ 0, & 0, & 0, & \exp(3t) \end{bmatrix}$$



**Eigenvalues, eigenvectors, generalized eigenvectors, fundamental matrix and matrix exponential of a square matrix A of size [n x n]**

⇒ Matrix not defective

Eigenvalues/vectors:  $\lambda_1, v_1; \lambda_2, v_2; \dots; \lambda_n, v_n$

Solution set:  $x_k = e^{\lambda_k t} v_k, k = 1, 2, \dots, n$

⇒ Matrix defective: An example with two distinct eigenvectors

Eigenvalues & distinct eigenvectors (two):  $\lambda_1, v_1$  &  $\lambda_2, v_2$

Eigenvalue ( $\lambda_3$ , algebraic multiplicity of  $m = n - 2, n \geq 3$ )

generalized eigenvectors:  $v_3, v_4, \dots, v_n$

Solution set with distinct eigenvectors:  $x_k = v_k e^{\lambda_k t}, k = 1, 2$

Solution set with eigenvalue  $\lambda_3$  :

$$x_j = [I_n + t(A - \lambda_3 I_n) + \dots + [\Gamma(m)]^{-1} t^{m-1} (A - \lambda_3 I_n)^{m-1}] v_j e^{\lambda_3 t}$$

$$j = 3, \dots, n; m = n - 2$$

⇒ **Fundamental Matrix of A:**  $X(t) = [x_1(t), x_2(t), \dots, x_n(t)]$

⇒ Matrix Exponential  $e^{At} = \begin{cases} X(t)[X^{-1}(0)], \text{ eigenvectors/values} \\ L^{-1}[(sI_n - A)^{-1}], \text{ inverse Laplace} \\ \text{expm}(At), \text{ directly in Matlab} \end{cases}$

## Eigenvalues and Eigenvectors

Input Matrix [A]	Eigenvalues ( $\lambda$ )	Eigenvectors (v)
$\begin{pmatrix} 2 & -1 & 0 & 1 \\ 0 & 2 & 1 & -1 \\ 0 & 0 & 3 & 2 \\ 0 & 0 & 0 & 3 \end{pmatrix}$	$\begin{pmatrix} 2 \\ 2 \\ 3 \\ 3 \end{pmatrix}$	$\begin{pmatrix} 1 & -1 \\ 0 & 1 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}$

**Eigenvalues (4) & Eigenvectors (2)  $\Rightarrow$  Matrix DEFECTIVE**

Algebraic multiplicity (p) of the eigenvalue  $\lambda >$  geometric multiplicity (m)

Generalized eigenvectors required!

Generalized eigenvectors are solutions of  $[(A - \lambda I_n)^p] v = 0$

Unique $\lambda$	Algebraic mult. (p)	Geometric mult. (m)	Generalized eigenvectors (all)
2	2	1	$\begin{pmatrix} 1 & 0 & -1 & 6 \\ 0 & 1 & 1 & -3 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$
3	2	1	

$\lambda=2$ : p = 2, m = 1

$\lambda=3$ : p = 2, m = 1

### Fundamental Matrix $X(t)$ of $A$

Fundamental Matrix of  $A$ :  $X(t) = [x_1(t), x_2(t), \dots, x_n(t)]$

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

### Verification using Matrix Exponential: $e^{At}$

$e^{At}$ : Eigenvalues and eigenvectors ( $E_X$ )

$$\begin{pmatrix} e^{2t} & -te^{2t} & e^{2t}(t - e^t + 1) & -e^{2t}(3t - 6e^t + 2te^t + 6) \\ 0 & e^{2t} & e^{2t}(e^t - 1) & e^{2t}(2te^t - 3e^t + 3) \\ 0 & 0 & e^{3t} & 2te^{3t} \\ 0 & 0 & 0 & e^{3t} \end{pmatrix}$$

$e^{At}$ : Inverse Laplace ( $E_L$ )

$$\begin{pmatrix} e^{2t} & -te^{2t} & e^{2t}(t - e^t + 1) & -e^{2t}(3t - 6e^t + 2te^t + 6) \\ 0 & e^{2t} & e^{2t}(e^t - 1) & e^{2t}(2te^t - 3e^t + 3) \\ 0 & 0 & e^{3t} & 2te^{3t} \\ 0 & 0 & 0 & e^{3t} \end{pmatrix}$$

$e^{At}$ : Matlab ( $E_M$ )

$$\begin{pmatrix} e^{2t} & -te^{2t} & e^{2t}(t - e^t + 1) & -e^{2t}(3t - 6e^t + 2te^t + 6) \\ 0 & e^{2t} & e^{2t}(e^t - 1) & e^{2t}(2te^t - 3e^t + 3) \\ 0 & 0 & e^{3t} & 2te^{3t} \\ 0 & 0 & 0 & e^{3t} \end{pmatrix}$$

$$\text{Proof: } E_X - E_L \Rightarrow \begin{matrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{matrix} \quad \text{Proof: } E_X - E_M \Rightarrow \begin{matrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{matrix}$$

## Eigenvalues and Eigenvectors (SUMMARY)

Input Matrix A

2	-1	0	1
0	2	1	-1
0	0	3	2
0	0	0	3

2	1	-1
2	0	1
3	0	1
3	0	0

Eigenvalues      Eigenvectors

Eigenvalues (4) & Eigenvectors (2) ⇒ Matrix DEFECTIVE:  
Generalized eigenvectors required!

1	0	-1	6
0	1	1	-3
0	0	1	0
0	0	0	1

Generalized  
eigenvectors (all)

Algebraic multiplicity (p) of the eigenvalue  $\lambda$  > geometric multiplicity (m)  
 ⇒ Generalized Eigenvectors are solutions of  $[(A - \lambda I_n)^p] v = 0$   
 $\lambda=2$ : p = 2, m = 1  
 $\lambda=3$ : p = 2, m = 1

```
A=[1, 2, 0, 1; 0, 1, 0, 1; 0, 0, 2, 2; 0, 0, 0, 1]; gen_eigenvector_complete_simple(A)
```

Fundamental Matrix X

```
[      0, exp(t), 2*t*exp(t), t*exp(t)*(t + 1)]
[      0,      0,      exp(t),      t*exp(t)]
[ exp(2*t),      0,      0,      -2*exp(t)]
[      0,      0,      0,      exp(t)]
```

Matrix Exponential

```
[ exp(t), 2*t*exp(t),      0,      t*exp(t)*(t + 1)]
[      0,      exp(t),      0,      t*exp(t)]
[      0,      0, exp(2*t), 2*exp(t)*(exp(t) - 1)]
[      0,      0,      0,      exp(t)]
```

Matrix Exponential directly from Matlab expm(A\*t)

```
[ exp(t), 2*t*exp(t),      0,      t*exp(t)*(t + 1)]
[      0,      exp(t),      0,      t*exp(t)]
[      0,      0, exp(2*t), 2*exp(t)*(exp(t) - 1)]
[      0,      0,      0,      exp(t)]
```

Matrix Exponential using inverse Laplace

```
[ exp(t), 2*t*exp(t),      0,      t*exp(t)*(t + 1)]
[      0,      exp(t),      0,      t*exp(t)]
[      0,      0, exp(2*t), 2*exp(t)*(exp(t) - 1)]
[      0,      0,      0,      exp(t)]
```

**Eigenvalues, eigenvectors, generalized eigenvectors, fundamental matrix and matrix exponential of a square matrix A of size [n x n]**

⇒ Matrix not defective

Eigenvalues/vectors:  $\lambda_1, v_1; \lambda_2, v_2; \dots; \lambda_n, v_n$

Solution set:  $x_k = e^{\lambda_k t} v_k, k = 1, 2, \dots, n$

⇒ Matrix defective: An example with two distinct eigenvectors

Eigenvalues & distinct eigenvectors (two):  $\lambda_1, v_1$  &  $\lambda_2, v_2$

Eigenvalue ( $\lambda_3$ , algebraic multiplicity of  $m = n - 2, n \geq 3$ )

generalized eigenvectors:  $v_3, v_4, \dots, v_n$

Solution set with distinct eigenvectors:  $x_k = v_k e^{\lambda_k t}, k = 1, 2$

Solution set with eigenvalue  $\lambda_3$  :

$$x_j = [I_n + t(A - \lambda_3 I_n) + \dots + [\Gamma(m)]^{-1} t^{m-1} (A - \lambda_3 I_n)^{m-1}] v_j e^{\lambda_3 t}$$

$$j = 3, \dots, n; m = n - 2$$

⇒ **Fundamental Matrix of A:**  $X(t) = [x_1(t), x_2(t), \dots, x_n(t)]$

⇒ Matrix Exponential  $e^{At} = \begin{cases} X(t)[X^{-1}(0)], \text{ eigenvectors/values} \\ L^{-1}[(sI_n - A)^{-1}], \text{ inverse Laplace} \\ \text{expm}(At), \text{ directly in Matlab} \end{cases}$

## Eigenvalues and Eigenvectors

Input Matrix [A]

$$\begin{pmatrix} 1 & 2 & 0 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

Eigenvalues ( $\lambda$ )

$$\begin{pmatrix} 2 \\ 1 \\ 1 \\ 1 \end{pmatrix}$$

Eigenvectors (v)

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

**Eigenvalues (4) & Eigenvectors (2)  $\Rightarrow$  Matrix DEFECTIVE**

Algebraic multiplicity ( $p$ ) of the eigenvalue  $\lambda >$  geometric multiplicity ( $m$ )

Generalized eigenvectors required!

Generalized eigenvectors are solutions of  $[(A - \lambda I_n)^p] v = 0$

Unique $\lambda$	Algebraic mult. (p)	Geometric mult. (m)	Eigenvectors & Generalized eigenvectors
2	1	1	$\begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & -2 \\ 0 & 0 & 0 & 1 \end{pmatrix}$
1	3	1	

$\lambda = 2$

$\lambda=1: p = 3$

Col. # 1: Eigenvector

Col. # 2, 3, 4: Generalized Eigenvectors



### Fundamental Matrix $X(t)$ of $A$

Fundamental Matrix of  $A$ :  $X(t) = [x_1(t), x_2(t), \dots, x_n(t)]$

$$\begin{pmatrix} 0 & e^t & 2te^t & te^t(t+1) \\ 0 & 0 & e^t & te^t \\ e^{2t} & 0 & 0 & -2e^t \\ 0 & 0 & 0 & e^t \end{pmatrix}$$

## Verification using Matrix Exponential: $e^{At}$

$e^{At}$ : Eigenvalues and eigenvectors ( $E_X$ )

$$\begin{pmatrix} e^t & 2te^t & 0 & te^t(t+1) \\ 0 & e^t & 0 & te^t \\ 0 & 0 & e^{2t} & 2e^t(e^t-1) \\ 0 & 0 & 0 & e^t \end{pmatrix}$$

$e^{At}$ : Inverse Laplace ( $E_L$ )

$$\begin{pmatrix} e^t & 2te^t & 0 & te^t(t+1) \\ 0 & e^t & 0 & te^t \\ 0 & 0 & e^{2t} & 2e^t(e^t-1) \\ 0 & 0 & 0 & e^t \end{pmatrix}$$

$e^{At}$ : Matlab ( $E_M$ )

$$\begin{pmatrix} e^t & 2te^t & 0 & te^t(t+1) \\ 0 & e^t & 0 & te^t \\ 0 & 0 & e^{2t} & 2e^t(e^t-1) \\ 0 & 0 & 0 & e^t \end{pmatrix}$$

$$\text{Proof: } E_X - E_L \Rightarrow \begin{matrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{matrix} \quad \text{Proof: } E_X - E_M \Rightarrow \begin{matrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{matrix}$$

## Eigenvalues and Eigenvectors (SUMMARY)

Input Matrix A

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

Eigenvalues	2	Eigenvectors	0	1
	1		0	0
	1		1	0
	1		0	0

Eigenvalues (4) & Eigenvectors (2)  $\Rightarrow$  Matrix DEFECTIVE:  
Generalized eigenvectors required!

Eigenvectors & Generalized eigenvectors	0	1	0	0
	0	0	1	0
	1	0	0	-2
	0	0	0	1

Algebraic multiplicity ( $p$ ) of the eigenvalue  $\lambda >$  geometric multiplicity ( $m$ )

$\Rightarrow$  Generalized Eigenvectors are solutions of  $[(A - \lambda I_n)^p] v = 0$

$\lambda = 2$

Col. # 1: Eigenvector

$\lambda=1$ :  $p = 3$

Col. # 2, 3, 4: Generalized Eigenvectors

$A=[0 \ 1 \ 0 \ 0; 0 \ 0 \ 1 \ 0; 0 \ 0 \ 0 \ 1; -1 \ 0 \ -2 \ 0]; \text{gen\_ei\_genvecor\_complet ef\_simple}(A)$

Fundamental Matrix X

$$\begin{bmatrix} -3\cos(t) - t\sin(t), & 3\sin(t) - t\cos(t), & 2\sin(t) - t\cos(t), & 2\cos(t) + t\sin(t) \\ 2\sin(t) - t\cos(t), & 2\cos(t) + t\sin(t), & \cos(t) + t\sin(t), & t\cos(t) - \sin(t) \\ \cos(t) + t\sin(t), & t\cos(t) - \sin(t), & t\cos(t), & -t\sin(t) \\ t\cos(t), & -t\sin(t), & \cos(t) - t\sin(t), & -\sin(t) - t\cos(t) \end{bmatrix}$$

Matrix Exponential

$$\begin{bmatrix} \cos(t) + (t\sin(t))/2, & (3\sin(t))/2 - (t\cos(t))/2, & (t\sin(t))/2, & \sin(t)/2 \\ -(t\cos(t))/2, & & & \\ (t\cos(t))/2 - \sin(t)/2, & \cos(t) + (t\sin(t))/2, & \sin(t)/2 + (t\cos(t))/2, & \\ (t\sin(t))/2, & & & \\ -(t\sin(t))/2, & (t\cos(t))/2 - \sin(t)/2, & \cos(t) - (t\sin(t))/2, & \sin(t)/2 \\ + (t\cos(t))/2, & & & \\ -\sin(t)/2 - (t\cos(t))/2, & -(t\sin(t))/2, & -(3\sin(t))/2 - (t\cos(t))/2, & \cos(t) \\ -(t\sin(t))/2, & & & \end{bmatrix}$$

Matrix Exponential directly from Matlab expm(A\*t)

$$\begin{bmatrix} \cos(t) + (t\sin(t))/2, & (3\sin(t))/2 - (t\cos(t))/2, & (t\sin(t))/2, & \sin(t)/2 \\ -(t\cos(t))/2, & & & \\ (t\cos(t))/2 - \sin(t)/2, & \cos(t) + (t\sin(t))/2, & \sin(t)/2 + (t\cos(t))/2, & \\ (t\sin(t))/2, & & & \\ -(t\sin(t))/2, & (t\cos(t))/2 - \sin(t)/2, & \cos(t) - (t\sin(t))/2, & \sin(t)/2 \\ + (t\cos(t))/2, & & & \\ -\sin(t)/2 - (t\cos(t))/2, & -(t\sin(t))/2, & -(3\sin(t))/2 - (t\cos(t))/2, & \cos(t) \\ -(t\sin(t))/2, & & & \end{bmatrix}$$

Matrix Exponential using inverse Laplace

$$\begin{bmatrix} \cos(t) + (t\sin(t))/2, & (3\sin(t))/2 - (t\cos(t))/2, & (t\sin(t))/2, & \sin(t)/2 \\ -(t\cos(t))/2, & & & \\ (t\cos(t))/2 - \sin(t)/2, & \cos(t) + (t\sin(t))/2, & \sin(t)/2 + (t\cos(t))/2, & \\ (t\sin(t))/2, & & & \\ -(t\sin(t))/2, & (t\cos(t))/2 - \sin(t)/2, & \cos(t) - (t\sin(t))/2, & \sin(t)/2 \\ + (t\cos(t))/2, & & & \\ -\sin(t)/2 - (t\cos(t))/2, & -(t\sin(t))/2, & -(3\sin(t))/2 - (t\cos(t))/2, & \cos(t) \\ -(t\sin(t))/2, & & & \end{bmatrix}$$

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⇒ Matrix not defective

Eigenvalues/vectors:  $\lambda_1, v_1; \lambda_2, v_2; \dots; \lambda_n, v_n$

Solution set:  $x_k = e^{\lambda_k t} v_k, k = 1, 2, \dots, n$

⇒ Matrix defective: An example with two distinct eigenvectors

Eigenvalues & distinct eigenvectors (two):  $\lambda_1, v_1$  &  $\lambda_2, v_2$

Eigenvalue ( $\lambda_3$ , algebraic multiplicity of  $m = n - 2, n \geq 3$ )

generalized eigenvectors:  $v_3, v_4, \dots, v_n$

Solution set with distinct eigenvectors:  $x_k = v_k e^{\lambda_k t}, k = 1, 2$

Solution set with eigenvalue  $\lambda_3$  :

$$x_j = [I_n + t(A - \lambda_3 I_n) + \dots + [\Gamma(m)]^{-1} t^{m-1} (A - \lambda_3 I_n)^{m-1}] v_j e^{\lambda_3 t}$$

$$j = 3, \dots, n; m = n - 2$$

⇒ **Fundamental Matrix of A:**  $X(t) = [x_1(t), x_2(t), \dots, x_n(t)]$

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## Eigenvalues and Eigenvectors

Input Matrix [A]	Eigenvalues ( $\lambda$ )	Eigenvectors (v)
$\begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -1 & 0 & -2 & 0 \end{pmatrix}$	$\begin{pmatrix} -i \\ -i \\ i \\ i \end{pmatrix}$	$\begin{pmatrix} -i & i \\ -1 & -1 \\ i & -i \\ 1 & 1 \end{pmatrix}$

**Eigenvalues (4) & Eigenvectors (2)  $\Rightarrow$  Matrix DEFECTIVE**

Algebraic multiplicity (p) of the eigenvalue  $\lambda$  > geometric multiplicity (m)

Generalized eigenvectors required!

Generalized eigenvectors are solutions of  $[(A - \lambda I_n)^p] v = 0$

Unique $\lambda$	Algebraic mult. (p)	Geometric mult. (m)	Generalized eigenvectors (all)
0-1i	2	1	$\begin{pmatrix} -3 & 2i & -3 & -2i \\ 2i & 1 & -2i & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix}$
0+1i	2	1	

Complex Equal Pairs: p = 2

### Fundamental Matrix $X(t)$ of $A$

Fundamental Matrix of  $A$ :  $X(t) = [x_1(t), x_2(t), \dots, x_n(t)]$

$$\begin{pmatrix} -3 \cos(t) - t \sin(t) & 3 \sin(t) - t \cos(t) & 2 \sin(t) - t \cos(t) & 2 \cos(t) + t \sin(t) \\ 2 \sin(t) - t \cos(t) & 2 \cos(t) + t \sin(t) & \cos(t) + t \sin(t) & t \cos(t) - \sin(t) \\ \cos(t) + t \sin(t) & t \cos(t) - \sin(t) & t \cos(t) & -t \sin(t) \\ t \cos(t) & -t \sin(t) & \cos(t) - t \sin(t) & -\sin(t) - t \cos(t) \end{pmatrix}$$

## Verification using Matrix Exponential: $e^{At}$

$e^{At}$ : Eigenvalues and eigenvectors ( $E_X$ )

$$\begin{pmatrix} \cos(t) + \frac{t \sin(t)}{2} & \frac{3 \sin(t)}{2} - \frac{t \cos(t)}{2} & \frac{t \sin(t)}{2} & \frac{\sin(t)}{2} - \frac{t \cos(t)}{2} \\ \frac{t \cos(t)}{2} - \frac{\sin(t)}{2} & \cos(t) + \frac{t \sin(t)}{2} & \frac{\sin(t)}{2} + \frac{t \cos(t)}{2} & \frac{t \sin(t)}{2} \\ -\frac{t \sin(t)}{2} & \frac{t \cos(t)}{2} - \frac{\sin(t)}{2} & \cos(t) - \frac{t \sin(t)}{2} & \frac{\sin(t)}{2} + \frac{t \cos(t)}{2} \\ -\frac{\sin(t)}{2} - \frac{t \cos(t)}{2} & -\frac{t \sin(t)}{2} & -\frac{3 \sin(t)}{2} - \frac{t \cos(t)}{2} & \cos(t) - \frac{t \sin(t)}{2} \end{pmatrix}$$

$e^{At}$ : Inverse Laplace ( $E_L$ )

$$\begin{pmatrix} \cos(t) + \frac{t \sin(t)}{2} & \frac{3 \sin(t)}{2} - \frac{t \cos(t)}{2} & \frac{t \sin(t)}{2} & \frac{\sin(t)}{2} - \frac{t \cos(t)}{2} \\ \frac{t \cos(t)}{2} - \frac{\sin(t)}{2} & \cos(t) + \frac{t \sin(t)}{2} & \frac{\sin(t)}{2} + \frac{t \cos(t)}{2} & \frac{t \sin(t)}{2} \\ -\frac{t \sin(t)}{2} & \frac{t \cos(t)}{2} - \frac{\sin(t)}{2} & \cos(t) - \frac{t \sin(t)}{2} & \frac{\sin(t)}{2} + \frac{t \cos(t)}{2} \\ -\frac{\sin(t)}{2} - \frac{t \cos(t)}{2} & -\frac{t \sin(t)}{2} & -\frac{3 \sin(t)}{2} - \frac{t \cos(t)}{2} & \cos(t) - \frac{t \sin(t)}{2} \end{pmatrix}$$

$e^{At}$ : Matlab ( $E_M$ )

$$\begin{pmatrix} \cos(t) + \frac{t \sin(t)}{2} & \frac{3 \sin(t)}{2} - \frac{t \cos(t)}{2} & \frac{t \sin(t)}{2} & \frac{\sin(t)}{2} - \frac{t \cos(t)}{2} \\ \frac{t \cos(t)}{2} - \frac{\sin(t)}{2} & \cos(t) + \frac{t \sin(t)}{2} & \frac{\sin(t)}{2} + \frac{t \cos(t)}{2} & \frac{t \sin(t)}{2} \\ -\frac{t \sin(t)}{2} & \frac{t \cos(t)}{2} - \frac{\sin(t)}{2} & \cos(t) - \frac{t \sin(t)}{2} & \frac{\sin(t)}{2} + \frac{t \cos(t)}{2} \\ -\frac{\sin(t)}{2} - \frac{t \cos(t)}{2} & -\frac{t \sin(t)}{2} & -\frac{3 \sin(t)}{2} - \frac{t \cos(t)}{2} & \cos(t) - \frac{t \sin(t)}{2} \end{pmatrix}$$

$$\text{Proof: } E_X - E_L \Rightarrow \begin{matrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{matrix} \quad \text{Proof: } E_X - E_M \Rightarrow \begin{matrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{matrix}$$



## Eigenvalues and Eigenvectors (SUMMARY)

Input Matrix A

0	1	0	0
0	0	1	0
0	0	0	1
-1	0	-2	0

Eigenvalues	0-1i	Eigenvectors	0-1i	0+1i
	0-1i		-1+0i	-1+0i
	0+1i		0+1i	0-1i
	0+1i		1+0i	1+0i

Eigenvalues (4) & Eigenvectors (2) ⇒ Matrix DEFECTIVE:  
Generalized eigenvectors required!

Generalized	-3+0i	0+2i	-3+0i	0-2i
eigenvectors (all)	0+2i	1+0i	0-2i	1+0i
	1+0i	0+0i	1+0i	0+0i
	0+0i	1+0i	0+0i	1+0i

Algebraic multiplicity (p) of the eigenvalue  $\lambda$  > geometric multiplicity (m)  
 ⇒ Generalized Eigenvectors are solutions of  $[(A - \lambda I_n)^p]v = 0$

Complex Equal Pairs: p = 2

```
A=[-1 -4 0 0; 1 3 0 0; 1 2 1 0; 0 1 0 1]; gen_eigenvector_complete_simple(A)
```

Fundamental Matrix X

```
[ -exp(t)*(2*t - 1),      -4*t*exp(t),      0,      0]
[      t*exp(t),  exp(t)*(2*t + 1),      0,      0]
[      t*exp(t),      2*t*exp(t),  exp(t),      0]
[ (t^2*exp(t))/2, t*exp(t)*(t + 1),      0,  exp(t)]
```

Matrix Exponential

```
[ -exp(t)*(2*t - 1),      -4*t*exp(t),      0,      0]
[      t*exp(t),  exp(t)*(2*t + 1),      0,      0]
[      t*exp(t),      2*t*exp(t),  exp(t),      0]
[ (t^2*exp(t))/2, t*exp(t)*(t + 1),      0,  exp(t)]
```

Only a single value, Algebraic multiplicity = number of columns of A

X(0) = must be an identity matrix

```
[ 1, 0, 0, 0]
[ 0, 1, 0, 0]
[ 0, 0, 1, 0]
[ 0, 0, 0, 1]
```

Fundamental matrix = matrix exponential

```
[ 0, 0, 0, 0]
[ 0, 0, 0, 0]
[ 0, 0, 0, 0]
[ 0, 0, 0, 0]
```

Matrix Exponential directly from Matlab expm(A\*t)

```
[ -exp(t)*(2*t - 1),      -4*t*exp(t),      0,      0]
[      t*exp(t),  exp(t)*(2*t + 1),      0,      0]
[      t*exp(t),      2*t*exp(t),  exp(t),      0]
[ (t^2*exp(t))/2, t*exp(t)*(t + 1),      0,  exp(t)]
```

Matrix Exponential using inverse Laplace

```
[ -exp(t)*(2*t - 1),      -4*t*exp(t),      0,      0]
[      t*exp(t),  exp(t)*(2*t + 1),      0,      0]
[      t*exp(t),      2*t*exp(t),  exp(t),      0]
[ (t^2*exp(t))/2, t*exp(t)*(t + 1),      0,  exp(t)]
```

**Eigenvalues, eigenvectors, generalized eigenvectors, fundamental matrix and matrix exponential of a square matrix A of size [n x n]**

⇒ Matrix not defective

Eigenvalues/vectors:  $\lambda_1, v_1; \lambda_2, v_2; \dots; \lambda_n, v_n$

Solution set:  $x_k = e^{\lambda_k t} v_k, k = 1, 2, \dots, n$

⇒ Matrix defective: An example with two distinct eigenvectors

Eigenvalues & distinct eigenvectors (two):  $\lambda_1, v_1$  &  $\lambda_2, v_2$

Eigenvalue ( $\lambda_3$ , algebraic multiplicity of  $m = n - 2, n \geq 3$ )

generalized eigenvectors:  $v_3, v_4, \dots, v_n$

Solution set with distinct eigenvectors:  $x_k = v_k e^{\lambda_k t}, k = 1, 2$

Solution set with eigenvalue  $\lambda_3$  :

$$x_j = [I_n + t(A - \lambda_3 I_n) + \dots + [\Gamma(m)]^{-1} t^{m-1} (A - \lambda_3 I_n)^{m-1}] v_j e^{\lambda_3 t}$$

$$j = 3, \dots, n; m = n - 2$$

⇒ **Fundamental Matrix of A:**  $X(t) = [x_1(t), x_2(t), \dots, x_n(t)]$

⇒ Matrix Exponential  $e^{At} = \begin{cases} X(t)[X^{-1}(0)], \text{ eigenvectors/values} \\ L^{-1}[(sI_n - A)^{-1}], \text{ inverse Laplace} \\ \text{expm}(At), \text{ directly in Matlab} \end{cases}$

## Eigenvalues and Eigenvectors

Input Matrix [A]	Eigenvalues ( $\lambda$ )	Eigenvectors (v)
$\begin{pmatrix} -1 & -4 & 0 & 0 \\ 1 & 3 & 0 & 0 \\ 1 & 2 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix}$	$\begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}$	$\begin{pmatrix} 0 & 0 \\ 0 & 0 \\ 1 & 0 \\ 0 & 1 \end{pmatrix}$

**Eigenvalues (4) & Eigenvectors (2)  $\Rightarrow$  Matrix DEFECTIVE**

Algebraic multiplicity (p) of the eigenvalue  $\lambda >$  geometric multiplicity (m)

Generalized eigenvectors required!

Generalized eigenvectors are solutions of  $[(A - \lambda I_n)^p] v = 0$

Unique $\lambda$	Algebraic mult. (p)	Geometric mult. (m)	Generalized eigenvectors (all)
1	4	2	$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$

$\lambda=1: p = 4$

Algebraic multiplicity = No. of columns of A:  $X(0) = I_4$

Fundamental Matrix  $\equiv$  Matrix Exponential

## Fundamental Matrix X(t) of A

Fundamental Matrix of A:  $X(t) = [x_1(t), x_2(t), \dots, x_n(t)]$

Algebraic multiplicity = number of columns of A:  $X(0) = I_4$

Fundamental Matrix  $\equiv$  Matrix Exponential

$$\begin{pmatrix} -e^t(2t-1) & -4te^t & 0 & 0 \\ te^t & e^t(2t+1) & 0 & 0 \\ te^t & 2te^t & e^t & 0 \\ \frac{t^2e^t}{2} & te^t(t+1) & 0 & e^t \end{pmatrix}$$

### Verification using Matrix Exponential: $e^{At}$

$e^{At}$ : Eigenvalues and eigenvectors ( $E_X$ ),  $p = n$ ,  $X(0) = I_4 \Rightarrow X(t) \equiv e^{At}$

$$\begin{pmatrix} -e^t (2t - 1) & -4te^t & 0 & 0 \\ te^t & e^t (2t + 1) & 0 & 0 \\ te^t & 2te^t & e^t & 0 \\ \frac{t^2 e^t}{2} & te^t (t + 1) & 0 & e^t \end{pmatrix}$$

$e^{At}$ : Inverse Laplace ( $E_L$ )

$$\begin{pmatrix} -e^t (2t - 1) & -4te^t & 0 & 0 \\ te^t & e^t (2t + 1) & 0 & 0 \\ te^t & 2te^t & e^t & 0 \\ \frac{t^2 e^t}{2} & te^t (t + 1) & 0 & e^t \end{pmatrix}$$

$e^{At}$ : Matlab ( $E_M$ )

$$\begin{pmatrix} -e^t (2t - 1) & -4te^t & 0 & 0 \\ te^t & e^t (2t + 1) & 0 & 0 \\ te^t & 2te^t & e^t & 0 \\ \frac{t^2 e^t}{2} & te^t (t + 1) & 0 & e^t \end{pmatrix}$$

Proof:  $X(t) - E_X \Rightarrow$

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

$p = n$

Proof:  $E_X - E_L \Rightarrow$

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

Proof:  $E_X - E_M \Rightarrow$

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

## Eigenvalues and Eigenvectors (SUMMARY)

Input Matrix A

-1	-4	0	0
1	3	0	0
1	2	1	0
0	1	0	1

Eigenvalues	1	Eigenvectors	0	0
	1		0	0
	1		1	0
	1		0	1

Eigenvalues (4) & Eigenvectors (2) ⇒ Matrix DEFECTIVE:  
Generalized eigenvectors required!

Generalized	1	0	0	0
eigenvectors	0	1	0	0
(all)	0	0	1	0
	0	0	0	1

Algebraic multiplicity ( $p$ ) of the eigenvalue  $\lambda$  > geometric multiplicity ( $m$ )  
 ⇒ Generalized Eigenvectors are solutions of  $[(A - \lambda I_n)^p] v = 0$

$\lambda=1: p = 4$

```
A=[1, 0, 0, 0; 0, 1, 0, 0; 1, 4, -3, 0; -1, -2, 0, -3]; gen_eigenvector_complete(A)
```

Fundamental Matrix X

```
[      0,      0, -4*exp(t), -8*exp(t) ]
[      0,      0,  2*exp(t),  2*exp(t) ]
[ exp(-3*t),      0,   exp(t),      0 ]
[      0, exp(-3*t),      0,   exp(t) ]
```

Matrix Exponential

```
[      exp(t),      0,      0,      0 ]
[      0,      exp(t),      0,      0 ]
[ exp(t)/4 - exp(-3*t)/4,   exp(t) - exp(-3*t), exp(-3*t),      0 ]
[ exp(-3*t)/4 - exp(t)/4, exp(-3*t)/2 - exp(t)/2,      0, exp(-3*t) ]
```

Matrix Exponential directly from Matlab expm(A\*t)

```
[      exp(t),      0,      0,      0 ]
[      0,      exp(t),      0,      0 ]
[ exp(t)/4 - exp(-3*t)/4,   exp(t) - exp(-3*t), exp(-3*t),      0 ]
[ exp(-3*t)/4 - exp(t)/4, exp(-3*t)/2 - exp(t)/2,      0, exp(-3*t) ]
```

Matrix Exponential using inverse Laplace

```
[      exp(t),      0,      0,      0 ]
[      0,      exp(t),      0,      0 ]
[ exp(t)/4 - exp(-3*t)/4,   exp(t) - exp(-3*t), exp(-3*t),      0 ]
[ exp(-3*t)/4 - exp(t)/4, exp(-3*t)/2 - exp(t)/2,      0, exp(-3*t) ]
```



**Eigenvalues, eigenvectors, generalized eigenvectors, fundamental matrix and matrix exponential of a square matrix A of size [n x n]**

⇒ Matrix not defective

Eigenvalues/vectors:  $\lambda_1, v_1; \lambda_2, v_2; \dots; \lambda_n, v_n$

Solution set:  $x_k = e^{\lambda_k t} v_k, k = 1, 2, \dots, n$

⇒ Matrix defective: An example with two distinct eigenvectors

Eigenvalues & distinct eigenvectors (two):  $\lambda_1, v_1$  &  $\lambda_2, v_2$

Eigenvalue ( $\lambda_3$ , algebraic multiplicity of  $m = n - 2, n \geq 3$ )

generalized eigenvectors:  $v_3, v_4, \dots, v_n$

Solution set with distinct eigenvectors:  $x_k = v_k e^{\lambda_k t}, k = 1, 2$

Solution set with eigenvalue  $\lambda_3$  :

$$x_j = [I_n + t(A - \lambda_3 I_n) + \dots + [\Gamma(m)]^{-1} t^{m-1} (A - \lambda_3 I_n)^{m-1}] v_j e^{\lambda_3 t}$$

$$j = 3, \dots, n; m = n - 2$$

⇒ **Fundamental Matrix of A:**  $X(t) = [x_1(t), x_2(t), \dots, x_n(t)]$

⇒ Matrix Exponential  $e^{At} = \begin{cases} X(t)[X^{-1}(0)], \text{ eigenvectors/values} \\ L^{-1}[(sI_n - A)^{-1}], \text{ inverse Laplace} \\ \text{expm}(At), \text{ directly in Matlab} \end{cases}$

## Eigenvalues and Eigenvectors

Input Matrix [A]	Eigenvalues ( $\lambda$ )	Eigenvectors (v)
$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 4 & -3 & 0 \\ -1 & -2 & 0 & -3 \end{pmatrix}$	$\begin{pmatrix} -3 \\ -3 \\ 1 \\ 1 \end{pmatrix}$	$\begin{pmatrix} 0 & 0 & -4 & -8 \\ 0 & 0 & 2 & 2 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix}$

**Eigenvalues (4) & Eigenvectors (4): Matrix NOT defective**

### Fundamental Matrix $X(t)$ of $A$

Fundamental Matrix of  $A$ :  $X(t) = [x_1(t), x_2(t), \dots, x_n(t)]$

$$\begin{pmatrix} 0 & 0 & -4e^t & -8e^t \\ 0 & 0 & 2e^t & 2e^t \\ e^{-3t} & 0 & e^t & 0 \\ 0 & e^{-3t} & 0 & e^t \end{pmatrix}$$

## Verification using Matrix Exponential: $e^{At}$

$e^{At}$ : Eigenvalues and eigenvectors ( $E_X$ )

$$\begin{pmatrix} e^t & 0 & 0 & 0 \\ 0 & e^t & 0 & 0 \\ \frac{e^t}{4} - \frac{e^{-3t}}{4} & e^t - e^{-3t} & e^{-3t} & 0 \\ \frac{e^{-3t}}{4} - \frac{e^t}{4} & \frac{e^{-3t}}{2} - \frac{e^t}{2} & 0 & e^{-3t} \end{pmatrix}$$

$e^{At}$ : Inverse Laplace ( $E_L$ )

$$\begin{pmatrix} e^t & 0 & 0 & 0 \\ 0 & e^t & 0 & 0 \\ \frac{e^t}{4} - \frac{e^{-3t}}{4} & e^t - e^{-3t} & e^{-3t} & 0 \\ \frac{e^{-3t}}{4} - \frac{e^t}{4} & \frac{e^{-3t}}{2} - \frac{e^t}{2} & 0 & e^{-3t} \end{pmatrix}$$

$e^{At}$ : Matlab ( $E_M$ )

$$\begin{pmatrix} e^t & 0 & 0 & 0 \\ 0 & e^t & 0 & 0 \\ \frac{e^t}{4} - \frac{e^{-3t}}{4} & e^t - e^{-3t} & e^{-3t} & 0 \\ \frac{e^{-3t}}{4} - \frac{e^t}{4} & \frac{e^{-3t}}{2} - \frac{e^t}{2} & 0 & e^{-3t} \end{pmatrix}$$

$$\text{Proof: } E_X - E_L \Rightarrow \begin{matrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{matrix} \quad \text{Proof: } E_X - E_M \Rightarrow \begin{matrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{matrix}$$

## Eigenvalues and Eigenvectors (SUMMARY)

Input Matrix A

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 4 & -3 & 0 \\ -1 & -2 & 0 & -3 \end{bmatrix}$$

Eigenvalues	-3	0	0	-4	-8
	-3	0	0	2	2
Eigenvectors	1	1	0	1	0
	1	0	1	0	1

Eigenvalues (4) & Eigenvectors (4): Matrix NOT defective