

Step-1

Stability: Real parts of the Eigen values govern the stability. The differential equation $du/dt = Au$ is:

Stable: If $\text{Re}(\lambda_i) < 0$

Neutrally stable: If all $\text{Re}(\lambda_i) \leq 0$ and $\lambda_1 = 0$.

Unstable: If any Eigen value has $\text{Re}(\lambda_i) > 0$.

Step-2

Define the matrix A to illustrate the following unstable region.

(a) When Eigen values are:

$$\lambda_1 < 0 \text{ and } \lambda_2 > 0$$

Consider the following matrix:

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

Step-3

To calculate the Eigen values do the following calculations;

$$A - \lambda I = \begin{bmatrix} 1-\lambda & 2 \\ 3 & -1-\lambda \end{bmatrix}$$

$$\det(A - \lambda I) = 0$$

$$(1-\lambda)(-1-\lambda) - 6 = 0$$

$$\lambda^2 - 7 = 0$$

After solving following values are obtained:

$$\lambda_1 = -\sqrt{7} \\ < 0$$

$$\lambda_2 = \sqrt{7} \\ > 0$$

Step-4

Therefore, following matrix satisfies $\lambda_1 < 0$ and $\lambda_2 > 0$

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

Step-5

(b) When Eigen values are:

$$\lambda_1 > 0 \text{ and } \lambda_2 > 0$$

Consider the following matrix:

$$A = \begin{bmatrix} 1 & 1 \\ 0 & 3 \end{bmatrix}$$

Step-6

To calculate the Eigen values do the following calculations;

$$A - \lambda I = \begin{bmatrix} 1-\lambda & 1 \\ 0 & 3-\lambda \end{bmatrix}$$

$$\det(A - \lambda I) = 0$$

$$(1-\lambda)(3-\lambda) = 0$$

$$\lambda^2 - 4\lambda + 3 = 0$$

After solving following values are obtained:

$$\lambda_1 = 1$$

$$> 0$$

$$\lambda_2 = 3$$

$$> 0$$

Step-7

Therefore, following matrix satisfies $\lambda_1 > 0$ and $\lambda_2 > 0$

$$A = \begin{bmatrix} 1 & 1 \\ 0 & 3 \end{bmatrix}$$

Step-8

(c) When Eigen values complex λ 's real part is greater than zero.

Consider the following matrix:

$$A = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}$$

Step-9

To calculate the Eigen values do the following calculations;

$$A - \lambda I = \begin{bmatrix} 1-\lambda & 1 \\ -1 & 1-\lambda \end{bmatrix}$$

$$\det(A - \lambda I) = 0$$

$$(1-\lambda)(1-\lambda) + 1 = 0$$

$$\lambda^2 - 2\lambda + 2 = 0$$

After solving following values are obtained:

$$\lambda_1 = 1 + i$$

$$\lambda_2 = 1 - i$$

Step-10

Therefore, following matrix satisfies the condition that real part is greater than zero.

$$A = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}$$