

A  $x' = Ax$  with a  $4 \times 4$  will always be relatively nice matrix.

Almost certainly has 4 eigenvectors, maybe 3 eigenvectors with a generalized one.

NEW case

4 complex eigenvalues, or complex values with multiplicity 2.  $4 \times 4$  in this class will always be block diagonal.

$$x' = \begin{bmatrix} 0 & 1 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & -1 & 2 \\ 0 & 0 & -1 & 1 \end{bmatrix}$$

$$|A - \lambda x| = \begin{vmatrix} -\lambda & 1 \\ -1 & -\lambda \end{vmatrix} \begin{vmatrix} -1-\lambda & 2 \\ -1 & 1-\lambda \end{vmatrix}$$

$$= (\lambda^2 + 1)(\lambda^2 + 1)$$

$\lambda = \pm i$  both with multiplicity 2

eigenvectors for  $\lambda = i$   $\begin{bmatrix} -i \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ -1-i \\ 1 \end{bmatrix}$   $\lambda = -i$   $\begin{bmatrix} i \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ -1+i \\ 1 \end{bmatrix}$

for gen. soln. consider each eigenvector of  $\lambda = i$  separately

$$\begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ -1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ -1 \\ 0 \end{bmatrix}$$

$$\vec{x}(t) = C_1 \left( \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \cos t - \begin{bmatrix} -1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \sin t \right) + C_2 \left( \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \sin t + \begin{bmatrix} 0 \\ 0 \\ -1 \\ 0 \end{bmatrix} \cos t \right)$$

$$+ C_3 \left( \begin{bmatrix} 0 \\ 0 \\ -1 \\ 1 \end{bmatrix} \cos t - \begin{bmatrix} 0 \\ 0 \\ -1 \\ 0 \end{bmatrix} \sin t \right) + C_4 \left( \begin{bmatrix} 0 \\ 0 \\ -1 \\ 1 \end{bmatrix} \sin t + \begin{bmatrix} 0 \\ 0 \\ -1 \\ 0 \end{bmatrix} \cos t \right)$$

Initial Value Problems for  $x' = Ax$

initial value will be a vector  $\vec{x}(0) = \begin{bmatrix} \end{bmatrix}$

Ex  $x' = \begin{bmatrix} 1 & 1 \\ 4 & 1 \end{bmatrix} x(0) = \begin{bmatrix} -7 \\ 4 \end{bmatrix}$

gen. soln.  $\vec{x}(t) = C_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{3t} + C_2 \begin{bmatrix} -1 \\ 2 \end{bmatrix} e^{-t}$

Plug in  $x(0)$

$$\begin{bmatrix} -7 \\ 4 \end{bmatrix} = C_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} + C_2 \begin{bmatrix} -1 \\ 2 \end{bmatrix} \rightarrow \text{can write as}$$

$$x(t) = -2 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{3t} + 3 \begin{bmatrix} -1 \\ 2 \end{bmatrix} e^{-t}$$

$$\begin{bmatrix} 2 & -1 & C_1 \\ 1 & 2 & C_2 \end{bmatrix} = \begin{bmatrix} -7 \\ 4 \end{bmatrix}$$

$$\begin{bmatrix} 2 & -1 & -7 \\ 1 & 2 & 4 \end{bmatrix}$$

$$2C_1 - C_2 = -7$$

$$C_1 + 2C_2 = 4$$

solve for  $C_1, C_2$

$$C_1 = -2 \quad C_2 = 3$$