

Generalized Eigenvectors for an ODE System

Consider an ODE system of the form

$$\vec{x}'(t) = A\vec{x}(t).$$

Where A is a finite constant square matrix. Assume A has an eigenvalue λ with an algebraic multiplicity N that is greater than its geometric multiplicity. Assume the associated vector solution has the form

$$\vec{x}_\lambda(t) = (\vec{x}_1 + \vec{x}_2 t + \vec{x}_3 t^2 + \dots + \vec{x}_N t^{N-1}) e^{\lambda t}.$$

where the number of vectors \vec{x} is finite. Define the sequence a_n

$$a_n = e^{\lambda t} \vec{x}_n t^{n-1}$$

$$\frac{d}{dt}(a_n) = \lambda e^{\lambda t} \vec{x}_n t^{n-1} + (n-1) e^{\lambda t} \vec{x}_n t^{n-2}$$

Define two new sequences b_n and c_n

$$\frac{d}{dt}(a_n) = \underbrace{\lambda e^{\lambda t} \vec{x}_n t^{n-1}}_{b_n} + \underbrace{(n-1) e^{\lambda t} \vec{x}_n t^{n-2}}_{c_n}$$

$$\frac{d}{dt}(a_n) = b_n + c_n$$

Use the ODE system constraint

$$\begin{aligned} \vec{x}'(t) &= A\vec{x}(t) \\ \frac{d}{dt}(\vec{x}(t)) &= A\vec{x}(t) \\ \frac{d}{dt}\left(\sum_{n=1}^N a_n\right) &= A \sum_{n=1}^N a_n \\ \sum_{n=1}^N \frac{d}{dt}(a_n) &= A \sum_{n=1}^N a_n \\ \sum_{n=1}^N b_n + c_n &= A \sum_{n=1}^N a_n \\ \sum_{n=1}^N b_n + c_n &= \sum_{n=1}^N A \cdot a_n \end{aligned} \tag{1}$$

Define the sequence $d_n = A \cdot a_n$

$$\sum_{n=1}^N b_n + c_n = \sum_{n=1}^N d_n$$

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Match the coefficients of t between the sequences

$$\begin{aligned}b_n + c_{n+1} = d_n &\implies \lambda e^{\lambda t} \vec{x}_n t^{n-1} + n e^{\lambda t} \vec{x}_{n+1} t^{n-1} = A e^{\lambda t} \vec{x}_n t^{n-1} \\ \lambda e^{\lambda t} \vec{x}_n + n e^{\lambda t} \vec{x}_{n+1} &= A e^{\lambda t} \vec{x}_n \\ \lambda \vec{x}_n + n \vec{x}_{n+1} &= A \vec{x}_n \\ A \vec{x}_n - \lambda \vec{x}_n &= n \vec{x}_{n+1}\end{aligned}$$

Arriving at the condition

$$(A - \mathbf{I}\lambda) \vec{x}_n = n \vec{x}_{n+1}$$

In the boundary case where $n = N$

$$\begin{aligned}b_N &= \lambda e^{\lambda t} \vec{x}_N t^{N-1} \\ c_N &= (N-1) e^{\lambda t} \vec{x}_N t^{N-2} \\ d_N &= A e^{\lambda t} \vec{x}_N t^{N-1}.\end{aligned}$$

Matching coefficients for t^{N-1}

$$\begin{aligned}\lambda e^{\lambda t} \vec{x}_N t^{N-1} &= A e^{\lambda t} \vec{x}_N t^{N-1} \\ \lambda \vec{x}_N &= A \vec{x}_N \\ A \vec{x}_N - \lambda \vec{x}_N &= 0.\end{aligned}$$

Arriving at the condition

$$(A - \mathbf{I}\lambda) \vec{x}_N = 0$$

¹In (1), the derivative can be brought into the summation since it is a linear operator and the sum is convergent due to the initial condition where \vec{x} and A are finite