

B 9.6 (Complex Eigenvalues)

- Now suppose that when we find the eigenvalues for $x'(t) = Ax(t)$ we end up with $r_1 = \alpha + \beta i$ and $r_2 = \alpha - \beta i$ with associated eigenvectors $z_1 = a + ib$, $z_2 = a - ib$, then two linearly independent real vector solutions to $x'(t) = Ax(t)$ are:

$$e^{\alpha t} \cos(\beta t) a - e^{\alpha t} \sin(\beta t) b$$

$$e^{\alpha t} \sin(\beta t) a + e^{\alpha t} \cos(\beta t) b$$

Recall that a is the real portion of the eigenvector, b is the imaginary portion

Example: Find the eigenvectors given that $\lambda_1 = -1 + 2i$, $\lambda_2 = -1 - 2i$.

$$A = \begin{bmatrix} -2 & -1 \\ 5 & 0 \end{bmatrix}$$

$$\rightarrow A - \lambda_1 I = \begin{bmatrix} -2 - (-1 + 2i) & -1 \\ 5 & -(-1 + 2i) \end{bmatrix} = \begin{bmatrix} -1 + 2i & -1 \\ 5 & 1 - 2i \end{bmatrix}, \text{ we can}$$

$$\text{choose that } v_1 = \begin{bmatrix} 1 \\ (-1 + 2i) \end{bmatrix} \text{ or } \begin{bmatrix} 1 \\ -1 \end{bmatrix} + i \begin{bmatrix} 0 \\ 2 \end{bmatrix}$$