



Math for the people, by the people.

stable matrix

Canonical name	StableMatrix
Date of creation	2013-03-22 15:27:40
Last modified on	2013-03-22 15:27:40
Owner	rspuzio (6075)
Last modified by	rspuzio (6075)
Numerical id	8
Author	rspuzio (6075)
Entry type	Definition
Classification	msc 34D23
Classification	msc 15A57
Defines	positive stable

A square matrix is said to be a *stable matrix* if every eigenvalue of has negative real part. The matrix is called *positive stable* if every eigenvalue has positive real part.

Motivation: In the following system of linear differential equations,

$$\mathbf{x}'(t) = M\mathbf{x}(t)$$

it is easy to see that the point $\mathbf{x} = \mathbf{0}$ is an equilibrium point. The trajectory $\mathbf{x}(t)$ will converge to $\mathbf{0}$ for every initial value $\mathbf{x}(0)$ if and only if the matrix M is a stable matrix.