

Rigid case

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July 3, 2025

The matrix is

$$A = \begin{pmatrix} 0 & 0.999999999239596 & -0.390573067729029 \\ 0 & & 0 \\ 0 & & 0 \end{pmatrix} \begin{matrix} -0.0511117554203621 \\ -0.0993802666255617 \end{matrix}. \quad (1)$$

Its eigenvalues are $\lambda_1 = \lambda_2 = 0$, $\lambda_3 = -0.0993802666255617$, where eigenvalue 0 has multiplicity 2.

We know that for $\lambda = 0$, this case only has one eigenvector $\mathbf{v}_1 = (1, 0, 0)^T$. This indicates a defect of 1, meaning that we need to fill up the multiplicity with chains of generalized eigenvector. Now, let us look for a generalized eigenvector \mathbf{v}_2 :

$$(A - 0 I)\mathbf{v}_2 = \mathbf{v}_1. \quad (2)$$

Then, we find $\mathbf{v}_2 = (0, 1, 0)^T$ (the first component can choose any value, and here we choose 0). For $\lambda = -0.0993802666255617$, we also know its eigenvector is \mathbf{v}_3 , where $\mathbf{v}_3 \neq \mathbf{0}$.

Therefore, we have

$$\begin{aligned} \begin{pmatrix} \hat{X}(t) \\ \hat{Y}(t) \\ \hat{\theta}(t) \end{pmatrix} &= c_1 \mathbf{v}_1 e^{\lambda_1 t} + c_2 (\mathbf{v}_2 + \mathbf{v}_1 t) e^{\lambda_2 t} + c_3 \mathbf{v}_3 e^{\lambda_3 t}. \\ &= c_1 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + c_2 \left(\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} t \right) + c_3 \mathbf{v}_3 e^{\lambda_3 t}. \end{aligned} \quad (3)$$