

# Assignment 08 Answer

January 2, 2024

## 1 Assignment 8 Answer

- There are some lecture references in this document. They are notes to myself and can be ignored.

```
[ ]: from scipy.integrate import odeint
import numpy as np
import sympy as sp
import matplotlib.pyplot as plt
# pip install phaseportrait
import phaseportrait
```

### 1.1 Q1

#### 1.1.1 1

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

$$\lambda_1 = 5$$

$$(A - \lambda_1 I)x = \left( \begin{bmatrix} 5 & 1 & 0 \\ 0 & 5 & 1 \\ 0 & 0 & 5 \end{bmatrix} - \begin{bmatrix} 5 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 5 \end{bmatrix} \right) \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_2 \\ x_3 \\ 0 \end{bmatrix}$$

$$\text{The kernel is a line: } \ker(A - \lambda_1 I) = \begin{bmatrix} \mathbb{R} \\ 0 \\ 0 \end{bmatrix}$$

$$(A - \lambda_1 I)^2 x = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_3 \\ 0 \\ 0 \end{bmatrix}$$

$$\text{The kernel is a plane that also contains the line: } \ker(A - \lambda_1 I)^2 = \begin{bmatrix} \mathbb{R} \\ \mathbb{R} \\ 0 \end{bmatrix}$$

$$(A - \lambda_1 I)^3 x = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

The kernel is the entire space:  $\ker(A - \lambda_1 I)^3 = \begin{bmatrix} \mathbb{R} \\ \mathbb{R} \\ \mathbb{R} \end{bmatrix}$

$$(A - \lambda_1 I)^3 = (A - \lambda_1 I)^4 = \dots = (A - \lambda_1 I)^n = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

The maximum dimension of the kernel is 3, which is the dimension of  $A$ .

### 1.1.2 2

$$\dot{x} = \begin{bmatrix} 5 & 1 & 0 \\ 0 & 5 & 1 \\ 0 & 0 & 5 \end{bmatrix} \begin{bmatrix} \mathbb{R} \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 5\mathbb{R} \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} \mathbb{R} \\ 0 \\ 0 \end{bmatrix}$$

$$\dot{x} = \begin{bmatrix} 5 & 1 & 0 \\ 0 & 5 & 1 \\ 0 & 0 & 5 \end{bmatrix} \begin{bmatrix} \mathbb{R} \\ \mathbb{R} \\ 0 \end{bmatrix} = \begin{bmatrix} 5\mathbb{R} + \mathbb{R} \\ 5\mathbb{R} + \mathbb{R} \\ 0 \end{bmatrix} = \begin{bmatrix} \mathbb{R} \\ \mathbb{R} \\ 0 \end{bmatrix}$$

$$\dot{x} = \begin{bmatrix} 5 & 1 & 0 \\ 0 & 5 & 1 \\ 0 & 0 & 5 \end{bmatrix} \begin{bmatrix} \mathbb{R} \\ \mathbb{R} \\ \mathbb{R} \end{bmatrix} = \begin{bmatrix} 5\mathbb{R} + \mathbb{R} \\ 5\mathbb{R} + \mathbb{R} \\ 5\mathbb{R} \end{bmatrix} = \begin{bmatrix} \mathbb{R} \\ \mathbb{R} \\ \mathbb{R} \end{bmatrix}$$

All the subspaces are invariant for the system  $\dot{x} = Ax$ .

This means that starting in an eigenspace of  $A$ , the free evolution will stay in that eigenspace.

This can also be done in python:

```
[ ]: # Represents the sum of the kernels of the given matrix
# So the kernel [[1, 0, 0], [0, 1, 0]] would become [1, 1, 0]
# If kernel(A) contains entries bigger than one, check with nullspace()
# to make sure that information was not lost.
def kernel(matrix):
    subspace_list = sp.Matrix(matrix).nullspace()
    if len(subspace_list) == 0:
        return sp.Matrix([0])
    subspace = sp.Matrix(subspace_list[0])
    for i in range(1, len(subspace_list)):
        subspace += sp.Matrix(subspace_list[i])
    return subspace

def dim(kernel):
    return len([x for x in kernel if x != 0])
```

```
[ ]: A = sp.Matrix([
    [5, 1, 0],
    [0, 5, 1],
    [0, 0, 5],
])
print('A = ')
```

```
A
```

```
A =
```

```
[ ]:  $\begin{bmatrix} 5 & 1 & 0 \\ 0 & 5 & 1 \\ 0 & 0 & 5 \end{bmatrix}$ 
```

```
[ ]: I = sp.eye(3)
      print('I = ')
      I
```

```
I =
```

```
[ ]:  $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ 
```

```
[ ]: kernel(A-5*I)
```

```
[ ]:  $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ 
```

```
[ ]: dim(kernel(A-5*I))
```

```
[ ]: 1
```

```
[ ]: kernel((A-5*I)**2)
```

```
[ ]:  $\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$ 
```

```
[ ]: dim(kernel((A-5*I)**2))
```

```
[ ]: 2
```

```
[ ]: kernel((A-5*I)**3)
```

```
[ ]:  $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ 
```

```
[ ]: dim(kernel((A-5*I)**3))
```

```
[ ]: 3
```

```
[ ]: kernel((A-5*I)**4)
```

```
[ ]:
```

$$\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

```
[ ]: dim(kernel((A-5*I)**4))
```

```
[ ]: 3
```

```
[ ]: dim(kernel((A-5*I)**1)) < dim(kernel((A-5*I)**2)) < dim(kernel((A-5*I)**3)) ==  
      ↪ dim(kernel((A-5*I)**4))
```

```
[ ]: True
```

## 1.2 Q2

### 1.2.1 1

Since the matrix is massive and the process is mostly the same i will use python to generate the kernels and instead comment on what is different. I will also display the kernels as row vectors to save vertical space. They will have the form  $[x_1, x_2, \dots, x_n]$

```
[ ]: A = sp.Matrix(  
      [  
          [5, 0, 0, 0, 0, 0, 0, 0, 0],  
          [0, 5, 1, 0, 0, 0, 0, 0, 0],  
          [0, 0, 5, 0, 0, 0, 0, 0, 0],  
          [0, 0, 0, 5, 1, 0, 0, 0, 0],  
          [0, 0, 0, 0, 5, 1, 0, 0, 0],  
          [0, 0, 0, 0, 0, 5, 0, 0, 0],  
          [0, 0, 0, 0, 0, 0, 4, 0, 0],  
          [0, 0, 0, 0, 0, 0, 0, 4, 1],  
          [0, 0, 0, 0, 0, 0, 0, 0, 4],  
      ]  
      )  
      print('A = '  
      A
```

A =

```
[ ]: 
$$\begin{bmatrix} 5 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 5 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 5 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 5 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 5 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 5 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 4 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 4 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 4 \end{bmatrix}$$

```

```
[ ]: lambda1 = 5
      lambda2 = 4
      I = sp.eye(9)
```

```
[ ]: A-lambda1*I
```

```
[ ]: 
$$\begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 \end{bmatrix}$$

```

```
[ ]: kernel(A-lambda1*I).T
```

```
[ ]: [1 1 0 1 0 0 0 0 0]
```

Proof that this is a  $\ker(A - \lambda_1 I)$ :

$$M \times \ker(M) = 0$$

```
[ ]: M = (A - lambda1*I)
      (M@kernel(M)).T
```

```
[ ]: [0 0 0 0 0 0 0 0 0]
```

```
[ ]: dim(kernel(A-lambda1*I))
```

```
[ ]: 3
```

For  $(A - \lambda_1 I)^2$ :

```
[ ]: (A-lambda1*I)**2
```

```
[ ]: 
$$\begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

```

```
[ ]: kernel((A-lambda1*I)**2).T
```

```
[ ]: [1 1 1 1 1 0 0 0 0]
```

```
[ ]: dim(kernel((A-lambda1*I)**2))
```

```
[ ]: 5
```

For  $(A - \lambda_1 I)^3$ :

```
[ ]: (A-lambda1*I)**3
```

```
[ ]: 
$$\begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 3 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 \end{bmatrix}$$

```

```
[ ]: kernel((A-lambda1*I)**3).T
```

```
[ ]: 
$$\begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 0 & 0 & 0 \end{bmatrix}$$

```

```
[ ]: dim(kernel((A-lambda1*I)**3))
```

```
[ ]: 6
```

For  $(A - \lambda_1 I)^4$ :

```
[ ]: (A-lambda1*I)**4
```

```
[ ]: 
$$\begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & -4 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

```

```
[ ]: kernel((A-lambda1*I)**4).T
```

```
[ ]: 
$$\begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 0 & 0 & 0 \end{bmatrix}$$

```

```
[ ]: dim(kernel((A-lambda1*I)**4))
```

```
[ ]: 6
```

Printing the kernels next to eachother to compare them:

```
[ ]: kernel((A-lambda1*I)**1).T
```

```
[ ]: [1 1 0 1 0 0 0 0 0]
```

```
[ ]: kernel((A-lambda1*I)**2).T
```

```
[ ]: [1 1 1 1 1 0 0 0 0]
```

```
[ ]: kernel((A-lambda1*I)**3).T
```

```
[ ]: [1 1 1 1 1 1 0 0 0]
```

```
[ ]: kernel((A-lambda1*I)**4).T
```

```
[ ]: [1 1 1 1 1 1 0 0 0]
```

```
[ ]: dim(kernel((A-5*I)**1)) < dim(kernel((A-5*I)**2)) < dim(kernel((A-5*I)**3)) == ␣  
      ↪ dim(kernel((A-5*I)**4))
```

```
[ ]: True
```

$A$  contains 3 subsystems for  $\lambda_1 = 5$ . The kernel stops growing at  $n = 3$  for  $(A - \lambda_1 I)^n$ .

The minimal polynomial for  $A$  is  $(s - 5)^3(s - 4)^2$ .

The multiplicity of the eigenvalue 5 is 3.

```
[ ]: def characteristic(matrix):  
      I = sp.eye(matrix.shape[0])  
      M = matrix - sp.symbols('s')*I  
      return M.det()
```

```
[ ]: characteristic(A)
```

```
[ ]: (4 - s)3 (5 - s)6
```

The characteristic polynomial shows the biggest dimension the kernel associated with  $\lambda_1$  can have is 6. This corresponds with what we found above. After this, the kernel stops growing and stays at dimension 6.

### 1.2.2 2

When printing the kernels next to each other in Q1, it is clear that  $\ker(M^n)$  is nested into  $\ker(M^{n+1})$  for all  $n > 1$  where  $M = A - \lambda_1 I$ .

Is the subspace  $\ker(A - \lambda_1 I)$  invariant for the system  $\dot{x} = Ax$ ?

```
[ ]: kernel(A - lambda1*I).T
```

```
[ ]: [1 1 0 1 0 0 0 0 0]
```

```
[ ]: (A@kernel(A - lambda1*I)).T
```

```
[ ]: [5 5 0 5 0 0 0 0 0]
```

Yes! The derivatives of any initial condition that falls within the subsystem  $\ker(A - \lambda_1 I)$  will also fall within the subsystem  $\ker(A - \lambda_1 I)$ .

Is the subspace  $\ker(A - \lambda_1 I)^2$  invariant for the system  $\dot{x} = Ax$ ?

```
[ ]: kernel((A - lambda1*I)**2).T
```

```
[ ]: [1 1 1 1 1 0 0 0 0]
```

```
[ ]: (A@kernel((A - lambda1*I)**2)).T
```

```
[ ]: [5 6 5 6 5 0 0 0 0]
```

Yes!

Is the subspace  $\ker(A - \lambda_1 I)^3$  invariant for the system  $\dot{x} = Ax$ ?

```
[ ]: kernel((A - lambda1*I)**3).T
```

```
[ ]: [1 1 1 1 1 1 0 0 0]
```

```
[ ]: (A@kernel((A - lambda1*I)**3)).T
```

```
[ ]: [5 6 5 6 6 5 0 0 0]
```

Yes!

All the subsystems are invariant for the system  $\dot{x} = Ax$ .

Lets confirm this for  $\lambda_2 = 4$  as well:

```
[ ]: kernel(A - lambda2*I).T
```

```
[ ]: [0 0 0 0 0 0 1 1 0]
```

```
[ ]: kernel((A - lambda2*I)**2).T
```

```
[ ]: [0 0 0 0 0 0 1 1 1]
```

```
[ ]: kernel((A - lambda2*I)**3).T
```

```
[ ]: [0 0 0 0 0 0 1 1 1]
```

```
[ ]: dim(kernel((A - lambda2*I)**1)) < dim(kernel((A - lambda2*I)**2)) == ␣  
      ↪ dim(kernel((A - lambda2*I)**3))
```

```
[ ]: True
```

The same conclusions from  $\lambda_1$  can also be drawn for  $\lambda_2$ .



### 1.3 Q3

- Lecture 201 Towards generalized eigenspaces
- Lecture 206 diagonalizability

```
[ ]: A = sp.Matrix([[5, 1, -2, 4], [0, 5, 2, 2], [0, 0, 5, 3], [0, 0, 0, 4]])
A
```

```
[ ]: 
$$\begin{bmatrix} 5 & 1 & -2 & 4 \\ 0 & 5 & 2 & 2 \\ 0 & 0 & 5 & 3 \\ 0 & 0 & 0 & 4 \end{bmatrix}$$

```

This is an upper triangular matrix. The eigenvalues are the diagonal entries. This is confirmed by the characteristic polynomial:

```
[ ]: characteristic(A)
```

```
[ ]:  $(4 - s)(5 - s)^3$ 
```

```
[ ]: lambda1 = 4
lambda2 = 5
```

```
[ ]: I = sp.eye(4)
```

A is not on Jordan form. Finding the Jordan form of A:

```
[ ]: v1 = kernel(A-lambda1*I)
v1.T
```

```
[ ]:  $[-14 \quad 4 \quad -3 \quad 1]$ 
```

Due to the implementation of the kernel() function, lets check the proper kernel to make sure that no information was lost:

```
[ ]: sp.Matrix((A-lambda1*I).nullspace()).T
```

```
[ ]:  $[-14 \quad 4 \quad -3 \quad 1]$ 
```

Good! The kernel is a single vector, and no information was lost.

```
[ ]: M = A - lambda2*I
```

```
[ ]: v2 = kernel(M)
v2.T
```

```
[ ]:  $[1 \quad 0 \quad 0 \quad 0]$ 
```

$$Mv_3 = v_2$$

```
[ ]: v3 = M.gauss_jordan_solve(v2)[0].subs({"tau0": 0})
v3.T
```

```
[ ]: [0 1 0 0]
```

```
[ ]: v4 = M.gauss_jordan_solve(v3)[0].subs({"tau0": 0})  
v4.T
```

```
[ ]: [0 1 1/2 0]
```

```
[ ]: T = sp.Matrix([v1, v2, v3, v4]).reshape(4, 4).T  
T
```

```
[ ]: 
$$\begin{bmatrix} -14 & 1 & 0 & 0 \\ 4 & 0 & 1 & 1 \\ -3 & 0 & 0 & \frac{1}{2} \\ 1 & 0 & 0 & 0 \end{bmatrix}$$

```

```
[ ]: J = T.inv()*A*T  
J
```

```
[ ]: 
$$\begin{bmatrix} 4 & 0 & 0 & 0 \\ 0 & 5 & 1 & 0 \\ 0 & 0 & 5 & 1 \\ 0 & 0 & 0 & 5 \end{bmatrix}$$

```

Double checking the answer:

```
[ ]: A.jordan_form()[1]
```

```
[ ]: 
$$\begin{bmatrix} 4 & 0 & 0 & 0 \\ 0 & 5 & 1 & 0 \\ 0 & 0 & 5 & 1 \\ 0 & 0 & 0 & 5 \end{bmatrix}$$

```

Analysis:

Same procedure as in Q2:

For  $\lambda_1 = 4$ :

```
[ ]: characteristic(J)
```

```
[ ]:  $(4 - s)(5 - s)^3$ 
```

The characteristic polynomial indicates that the kernel associated with  $\lambda_1 = 4$  can have a maximum dimension of 1.

```
[ ]: J - lambda1*I
```

```
[ ]: 
$$\begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

```

```

[ ]: kernel(J - lambda1*I).T
[ ]: [1 0 0 0]

[ ]: kernel((J - lambda1*I)**2).T
[ ]: [1 0 0 0]

[ ]: dim(kernel((A - lambda1*I)**1)) == dim(kernel((A - lambda1*I)**2))
[ ]: True

For  $\lambda_2 = 5$ :

[ ]: characteristic(J)
[ ]:  $(4 - s)(5 - s)^3$ 

The characteristic polynomial indicates that the kernel associated with  $\lambda_2 = 5$  can have a maximum dimension of 3.

[ ]: J - lambda2*I
[ ]:  $\begin{bmatrix} -1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ 

[ ]: kernel(J - lambda2*I).T
[ ]: [0 1 0 0]

[ ]: kernel((J - lambda2*I)**2).T
[ ]: [0 1 1 0]

[ ]: kernel((J - lambda2*I)**3).T
[ ]: [0 1 1 1]

[ ]: kernel((J - lambda2*I)**4).T
[ ]: [0 1 1 1]

[ ]: M = (J - lambda2*I)
      dim(kernel(M**1)) < dim(kernel(M**2)) < dim(kernel(M**3)) == dim(kernel(M**4))
[ ]: True

```

The same conclusions from Q2 can be drawn for Q3, except in Q3  $A$  had to be transformed into its Jordan form  $J$ .