## Step-1

Note: Real parts of the Eigen values govern the stability. The differential equation du/dt = Au is:

Stable: If  $\operatorname{Re}(\lambda_i) < 0$ 

*Neutrally stable*: If all  $\operatorname{Re}(\lambda_i) \leq 0$  and  $\lambda_1 = 0$ .

*Unstable*: If any Eigen value has  $\operatorname{Re}(\lambda_i) > 0$ .

## Step-2

(a) Consider the following matrix.

$$A = \begin{bmatrix} a & b+c \\ b-c & -a \end{bmatrix}$$

Here, trace of matrix A is zero. To show that Eigen values are real exactly when  $a^2 + b^2 \ge c^2$ .

## Step-3

First step is to find the Eigen values of matrix A. Do the following calculations;

$$A - \lambda I = \begin{bmatrix} a - \lambda & b + c \\ b - c & -a - \lambda \end{bmatrix}$$
$$\det(A - \lambda I) = 0$$
$$(a - \lambda)(-a - \lambda) - (b^2 - c^2) = 0$$
$$\lambda^2 - a^2 = (b^2 - c^2)$$

To get the real Eigen values following must be true:

$$\lambda^{2} > 0$$

$$a^{2} + b^{2} - c^{2} > 0$$

$$a^{2} + b^{2} > c^{2}$$

## Step-4

Therefore, Eigen values are real exactly when  $a^2 + b^2 \ge c^2$ .