

Question

Let A be the 3×3 matrix $\frac{1}{2} \begin{pmatrix} 1 & -2 & -3 \\ 5 & -26 & -45 \\ -3 & 18 & 31 \end{pmatrix}$. Sketch the dynamics of the linear system $v \mapsto Av$ in \mathbf{R}^3 , indicating stable and unstable manifolds.

Answer

The eigenvalues of kA are $k \times$ eigenvalues of A .

Eigenvalues of $\begin{pmatrix} 1 & -2 & -3 \\ 5 & -26 & -45 \\ -3 & 18 & 31 \end{pmatrix}$ are solutions λ to

$$(1-\lambda)[(\lambda-31)(\lambda+26)+45.18]+2[5(31-\lambda)-3.45]-3[5.18-3(\lambda+26)]=0$$

$$\text{i.e. } (1-\lambda)[\lambda^2 - 5\lambda + 4] + 2[-5\lambda + 20] - 3[-3\lambda + 12] = 0$$

$$\text{i.e. } (\lambda-4)[(1-\lambda)(\lambda-1)-10+9]=0 \text{ (do } \underline{\text{not}} \text{ multiply out the previous line!)}$$

$$\text{i.e. } (\lambda-4)[-2\lambda^2+2\lambda-2]=0, \text{ so } \lambda=4, 1\pm i.$$

Hence eigenvalues of the matrix A in the question are $\lambda = 2, \frac{1}{2}(1 \pm i)$.

Therefore the origin is a hyperbolic saddle.

Eigenvectors:

$$\lambda = 2 : \begin{pmatrix} -3 & -2 & -3 \\ 5 & -30 & -45 \\ -3 & 18 & 27 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}, \text{ so } \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 3 \\ -2 \end{pmatrix} \text{ (or any scalar multiple of it).}$$

$$\lambda = \frac{1}{2}(1+i) : \begin{pmatrix} -i & -2 & -3 \\ 5 & -27-i & -45 \\ -3 & 18 & 30-i \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\text{i.e. } \begin{pmatrix} -i & -2 & -3 \\ 0 & -27+9i & -45+15i \\ 0 & 18-6i & 30-10i \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

from which we get $(9-3i)y + (15-5i)z = 0$ i.e. $-3y = 5z$; then $-ix = \frac{1}{5}y$.

So a (complex) eigenvector for $\lambda = \frac{1}{2}(1+i)$ is $(i, 5, -3)$.

Hence let $\xi = (0, 5, -3)$, $\eta = (1, 0, 0)$

Then $A\xi = \frac{1}{2}\xi - \frac{1}{2}\eta$, $A\eta = \frac{1}{2}\xi + \frac{1}{2}\eta$. Hence in the plane spanned by ξ, η the action of A is to apply the 2×2 matrix

$$\begin{pmatrix} \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix} = \frac{1}{\sqrt{2}} \begin{pmatrix} \cos \frac{\pi}{4} & -\sin \frac{\pi}{4} \\ \sin \frac{\pi}{4} & \cos \frac{\pi}{4} \end{pmatrix}.$$

i.e. rotate by $\frac{\pi}{4}$ and shrink by factor $\frac{1}{\sqrt{2}}$.

