

Lost time

$$A^t = SD^t S^{-1}$$

- PDS's by diagonalization
- Oscillation
- Complex numbers

We saw that the rotation matrix

$\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$ is diagonalizable over \mathbb{C} with

$$S = \begin{bmatrix} i & -i \\ 1 & 1 \end{bmatrix} \quad B = \begin{bmatrix} i & 0 \\ 0 & -i \end{bmatrix} .$$

Ex More generally, the rotation-
and-scaling matrix $\begin{bmatrix} a-b & \\ b & a \end{bmatrix}$ is
diagonalizable with

$$S = \begin{bmatrix} i & -i \\ 1 & 1 \end{bmatrix} \quad B = \begin{bmatrix} a+bi & 0 \\ 0 & a-bi \end{bmatrix}.$$

Surprisingly, this tells us something
strong about a general 2×2 matrix:

If A is a real 2×2 matrix with eigenvalues $a \pm bi$ ($b \neq 0$) and $\vec{v} + i\vec{w}$ is an eigenvector with $\lambda = a + bi$, then

$$S^{-1}AS = \begin{bmatrix} a & -b \\ b & a \end{bmatrix}, \quad S = \begin{bmatrix} \vec{w} & \vec{v} \end{bmatrix}$$

So every such matrix is similar to a rotation and scaling matrix. Informally, complex eigenvalues capture oscillatory behavior.

Ex Returning to our example,

$$A = \frac{1}{10} \begin{bmatrix} 9 & -4 \\ 1 & 9 \end{bmatrix}, \quad \lambda = \frac{1}{10} (9 \pm 2i)$$

$$E_+ = \ker \begin{bmatrix} -2i & -4 \\ 1 & -2i \end{bmatrix} = \ker \begin{bmatrix} 1 - 2i & \\ 0 & 0 \end{bmatrix} = \text{Span} \begin{bmatrix} 2i \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 2i \\ 1 \end{bmatrix} = \underbrace{\begin{bmatrix} 0 \\ 1 \end{bmatrix}}_{\vec{v}_2} + i \underbrace{\begin{bmatrix} 2 \\ 0 \end{bmatrix}}_{\vec{v}_1}$$

$$S^{-1} A S = \frac{1}{10} \begin{bmatrix} 9 & -2 \\ 2 & 9 \end{bmatrix} \quad S = \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix}$$

The matrix $\frac{1}{10} \begin{bmatrix} 9 & -2 \\ 2 & 9 \end{bmatrix}$ represents

scaling by $\frac{1}{10} \sqrt{81+4} \approx 0.92$ and

rotation by $\theta \approx 0.2$ radians, so

$S^{-1}A^tS = (S^{-1}AS)^t$ represents scaling by $\approx 0.92^t$ and rotation by $\approx 0.2t$ radians.

In particular, $\lim_{t \rightarrow \infty} A^t = 0$, and we

have explained the "spiraling inward" picture from before.