Compound Matrices in Differential Equations

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August 14, 2021

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1 Notations

2 Introduction

2.1 Compound Matrices and Differential Equations

2.1.1 Minors, Cofactor and Adjugates

Definition 1. $a_{r_1...r_p}^{s_1...s_p} = \det[a_{r_i}^{s_i}], 1 \leq i, j \leq p$, is the minor of A determined by the rows $r_1, ..., r_p$ and the columns $s_1, ..., s_p$.

Definition 2. When p < m = n, $A_{r_1,\ldots,r_p}^{s_1,\ldots,s_p}$ denotes the cofactor of $a_{r_1\ldots,r_p}^{s_1\ldots,s_p} = \det[a_{r_i}^{s_i}]$.

When
$$A = \begin{pmatrix} a_1^1 & a_1^2 & a_1^3 \\ a_2^1 & a_2^2 & a_2^2 \\ a_3^1 & a_3^2 & a_3^3 \end{pmatrix}$$
, then we have $A_3^2 = -a_{12}^{13} = -\begin{vmatrix} a_1^1 & a_1^2 \\ a_3^1 & a_3^2 \end{vmatrix}$

Definition 3. The cofactor matrix of a square matrix A is

cof
$$A = [A_i^j], i, j = 1, ..., n$$

and the adjugate (or classical adjoint) matrix of A is

$$\operatorname{adj} A = (\operatorname{cof} A)^T$$

2.1.2 Multiplicative Compounds

For any $m \times n$ matrix A and $1 \le k \le \min m, n$, the k-th multiplicative compound $A^{(k)}$ of A is the $\binom{m}{k} \times \binom{n}{k}$ -dimensional matrix defined as follows.

Definition 4. If $1 \le r \le \binom{m}{k}$ and $1 \le s \le \binom{n}{k}$, then the entry in the r-th row and the s-th column of $A^{(k)}$ is $a_{r_1...r_k}^{s_1...s_k}$, where $(r) = (r_1, ..., r_k)$ is the r-th member of the lexicographic ordering of the integers $1 \le r_1 < r_2 < ... < r_k \le m$ and $(s) = (s_1, ..., s_k)$ is the s-th member in the lexicographic ordering of all k-tuples of the integers $1 \le s_1 < s_2 < ... < s_k \le n$.

Thus, if
$$A = \begin{bmatrix} a_1^1 & a_1^2 \\ a_2^1 & a_2^2 \\ \vdots & \vdots \\ a_m^1 & a_m^2 \end{bmatrix}$$
, then we have $A^{(2)} = \begin{bmatrix} a_{12}^{12} \\ a_{13}^{12} \\ \vdots \\ a_{m-1,m}^{12} \end{bmatrix}$, which is a $\binom{m}{2} \times \binom{m}{2}$

1 matrix.

Theorem 1. If AB = C, then $A^{(k)}B^{(k)} = C^{(k)}$, where A, B are $n \times p$, $p \times n$ matrices respectively.

Theorem 2. The eigenvalues of $A^{(k)}$ are $\lambda_{s_1}\lambda_{s_2}...\lambda_{s_k}$, $1 \leq s_1 < s_2 < ... < s_k \leq n$, where $\lambda_1, ..., \lambda_n$ are the eigenvalues of A.

2.1.3 Additive Compounds

Let A be a $n \times n$ matrix and let $1 \le k \le n$. Then the k-th additive compound $A^{[k]}$ of A is a $\binom{n}{k} \times \binom{n}{k}$ matrix defined as follows.

Definition 5.

$$A^{[k]} = \frac{d}{dt}(I + tA)^{(k)}|_{t=0} = \lim_{h \to 0} h^{-1}[(I + hA)^{(k)} - I^{(k)}]$$
(1)

It follows that the entry b_r^s in $B = A^{[k]}$ is:

$$b_r^s = \begin{cases} a_{r_1}^{r_1} + \dots + a_{r_k}^{r_k}, & \text{if}(r) = (s) \\ (-1)^{i+j} a_{r_i}^{s_j}, & \text{if exactly one entry } r_i \text{ in } (r) \text{ does not occur in } (s) \text{ and } s \\ & \text{ does not occur in } (r) \\ 0, & \text{ if } (r) \text{ differs from } (s) \text{ in two or more entries} \end{cases}$$

In the special cases k = 1, k = n, we find

$$A^{[1]} = A, \quad A^{[n]} = \operatorname{Tr} A$$

Properties 1. The term additive compound arises since

$$(A+B)^{[k]} = A^{[k]} + B^{[k]}$$
(3)

(2)

Theorem 3. The eigenvalues of $A^{[k]}$ are $\lambda_{s_1} + \lambda_{s_2} + ... + \lambda_{s_k}$, $1 \le s_1 < s_2 < ... < s_k \le n$, where $\lambda_1, ..., \lambda_n$ are the eigenvalues of A.

Theorem 4. For $n \times n$ matrix A, the equation holds:

$$(\exp(A))^{(k)} = \exp(A^{[k]}) \tag{4}$$

2.2 Linear Operators

In this section we consider multiplicative and additive compounds from the perspective of linear operators between linear spaces.

Definition 6. Suppose that X is an n-dimensional linear space. Then $(\wedge X)^k$ is the k-th wedge sapce whose bases are $e_{i_1} \wedge e_{i_2} \wedge \ldots \wedge e_{i_k}$, $1 \leq i_1 < i_2 < \ldots < i_k \leq n$. And the entries of $v^1 \wedge v^2 \wedge \ldots \wedge v^k$ at $e_{i_1} \wedge e_{i_2} \wedge \ldots \wedge e_{i_k}$ are $\det(v_{i_j}^s)$, $1 \leq j, s \leq k$

Proposition 1. Suppose A is an $n \times n$ matrix and viewed as an operator on the linear space \mathbb{X} , then $A^{(k)}$ and $A^{[k]}$ are matrices viewed as operators on $(\wedge \mathbb{X})^k$, satisfying:

$$A^{(k)}(v^1 \wedge v^2 \wedge \dots \wedge v^k) = Av^1 \wedge Av^2 \wedge \dots \wedge Av^k$$
(5)

$$A^{[k]}(v^1 \wedge v^2 \wedge \dots \wedge v^k) = \sum_{s=1}^k v^1 \wedge \dots \wedge Av^s \wedge \dots \wedge v^k$$
(6)

We can prove all of the previous theorems and properties with Properties??.

2.3 Nonhomogeneous differential equations

To consider about the generalized problem, we need to firstly review the original form. We have homogeneous equation

$$\dot{x} = A(t)x\tag{7}$$

And the nonhomogeneous equation

$$\dot{x} = A(t)x + f(x) \tag{8}$$

Definition 7. Let X(t) be a fundamental matrix for (7) and let $|\cdot|$ denote any matrix norm. We may assume without loss of generality that the norm is induced by a vector norm. The equation is said to be

- 1. Stable if there is a constant K such that $|X(t)| \leq K$, $0 \leq t < \infty$.
- 2. Asymptotically stable if $|X(t)| \to 0$, as $t \to \infty$
- 3. Uniformly stable if there exists a constant K that $|X(t)X^{-1}(t_0)| \leq K$, $0 \leq t_0 \leq t < \infty$.
- 4. Uniformly asymptotically stable if there exist constants $K, \alpha > 0$ such that $|X(t)X^{-1}(t_0)| \leq Ke^{-\alpha(t-t_0)}, \ 0 \leq t_0 \leq t < \infty$

To further get some properties, we need to give some restrictions on those solutions.

(i)
$$\begin{split} &\lim_{t \to \infty} \sup |y(t)| < \infty, \\ (ii) &\lim_{t \to \infty} \inf |y(t)| = 0 \Rightarrow \lim_{t \to \infty} y(t) = 0. \end{split}$$
(L)

Proposition 2. Suppose that the homogeneous equation (7) is uniformly stable and $f \in L_1([0,\infty)]$). Then the solution space of the nonhomogeneous equation (8) satisfies condition (L).

Proposition 3. Suppose that the homogeneous equation (7) is uniformly stable and asymptotically stable and that $f \in L_1([0,\infty))$. Then all solutions x = x(t)of the nonhomogeneous equation (8) satisfy $\lim_{t\to\infty} x(t) = 0$.

Proposition 4. (Muldowney, 1990). Let \mathcal{X} be a linear space of functions $x : [0, \infty) \to \mathbb{R}^n$ that satisfies (L). Then

$$\operatorname{codim} \mathcal{X}_0 < k \Leftrightarrow \mathcal{X}_0^{(k)} = \mathcal{X}^{(k)}.$$

Here $\mathcal{X}^{(k)}$ denotes the k-th exterior power of \mathcal{X} , $1 \leq k \leq n$, which is defined by

$$\mathcal{X}^{(k)} = span\{x^1 \wedge \dots \wedge x^k : x^i \in \mathcal{X}\}.$$

and \mathcal{X}_0 and $\mathcal{X}_0^{(k)}$ denote subspaces of \mathcal{X} and $\mathcal{X}^{(k)}$, respectively, defined by

$$\mathcal{X}_0 = \{ x \in \mathcal{X} : \lim_{t \to \infty} x(t) = 0 \},$$

$$\mathcal{X}_0^{(k)} = \{ w \in \mathcal{X}^{(k)} : \lim_{t \to \infty} w(t) = 0 \}.$$

Using the three previous propositions, we can state one of the main results:

Theorem 5. Let $x_i(t)$ be a solution of

$$x' = A(t)x + f_i(t),$$

where $f_i \in L_1[0,\infty)$, i = 1, ..., k. Suppose that the homogeneous equation

$$y' = A(t)y$$

is uniformly stable and that the k-th compound equation

$$z' = A^{[k]}(t)z$$

is uniformly stable and asymptotically stable. Then there exist constants $c_1, ..., c_k$, not all zero, such that

$$\lim_{t \to \infty} (c_1 x_1(t) + \dots + c_k x_k(t)) = 0,$$

3 Description of the general form

Consider the evolution in time of objects like

$$z(t) = x(t) \land y(t). \tag{9}$$

where x, y are solutions of homogeneous differential equations $\dot{x} = A(t)x$ and $\dot{y} = B(t)y$, respectively.

We have shown that $\dot{z} = A^{[2]}z$ if B(t) = A(t). Now we try to find out if similar properties hold for general z.

3.1 Nonexistence of the coefficient matrix

Firstly we want to know if such a matrix M exists, such that z' = M(t)z. The solutions x and y to two homogeneous equations can be viewed to be unralated if there is no restrictions on A(t), B(t).

Proposition 5. If the solutions x(t) and y(t) are independent, i.e. the entries $x_1(t), x_2(t), ..., x_n(t), y_1(t), y_2(t), ..., y_n(t)$ are viewed as bases of vector spaces, then the matrix M(t) doesn't exist.

Proof. To prove the proposition, we simply expand z and its derivative z'. It is easily seen that

$$z' = x'(t) \wedge y(t) + x(t) \wedge y'(t) = A(t)x(t) \wedge y(t) + x(t) \wedge B(t)y(t).$$

Suppose the basis of the space \mathbb{R} is $e^1, ..., e^n$ and $e_1, ..., e_n$ be the coordinate operator. Then the 2-th basis is $e^i \wedge e^j$, $1 \leq i < j \leq n$.

we compare the coordinate at $e^i \wedge e^j$. For $z = x(t) \wedge y(t)$, we have

$$\langle e_i \wedge e_j, x(t) \wedge y(t) \rangle = \det \begin{pmatrix} e_i(x(t)) & e_i(y(t)) \\ e_j(x(t)) & e_j(y(t)) \end{pmatrix}$$
$$= x^i(t)y^j(t) - y^i(t)x^j(t).$$

And for $z' = A(t)x(t) \wedge y(t) + x(t) \wedge B(t)y(t)$, we have

$$\langle e_i \wedge e_j, A(t)x(t) \wedge y(t) \rangle = \det \begin{pmatrix} e_i(A(t)x(t)) & e_i(y(t)) \\ e_j(A(t)x(t)) & e_j(y(t)) \end{pmatrix}$$
$$= \left(\sum_{k=1}^n a_{ik}(t)x^k(t)\right)y^j(t) - \left(\sum_{k=1}^n a_{jk}(t)x^k(t)\right)y^i(t).$$

$$\langle e_i \wedge e_j, x(t) \wedge B(t)y(t) \rangle = \det \begin{pmatrix} e_i(x(t)) & e_i(B(t)y(t)) \\ e_j(x(t)) & e_j(B(t)y(t)) \end{pmatrix}$$
$$= \left(\sum_{k=1}^n b_{jk}(t)y^k(t)\right) x^i(t) - \left(\sum_{k=1}^n b_{ik}(t)y^k(t)\right) x^j(t)$$

Observe that the coordinate of z has a form of commutator. Compare it with z' we can easily see that if such a matrix M(t) exists and A(t), B(t) are not degenerate, we must force $a_{ik} = b_{ik}$, which implies that A(t) = B(t), $z' = A^{[2]}z$, the former conclusion.

3.2 Special cases

In the previous section, we have shown that M(t) does not exist for generic A(t) and B(t), because x(t) and y(t) are free. Now we try to examine z under some special conditions.

Example 1. The easily condition is diagonalization, under which we can direct solve the solutions x(t), y(t). Assume A(t), B(t) are similar with a diagonal matrix $\Lambda(t)$ by constant matrices P, Q, respectively. i.e.

$$\begin{aligned} x'(t) &= P^{-1}\Lambda(t)P \ x(t) \\ y'(t) &= Q^{-1}\Lambda(t)Q \ y(t) \end{aligned}$$

Consider the equation $w'(t) = \Lambda(t)w(t)$, we can easily get its fundamental matrix

$$W(t) = \begin{pmatrix} w_1(t) & & & \\ & w_2(t) & & \\ & & \ddots & \\ & & & & w_n(t) \end{pmatrix}$$

where $w_i = \exp(\int \lambda_i(s) ds)$. Then the fundamental matrix for x, y are $P^{-1}W(t)$ and $Q^{-1}W(t)$.

Example 2. When A(t), B(t) are similar by a nonsingular constant matrix P, *i.e.* $B(t) = PA(t)P^{-1}$. If X(t) is a fundamental matrix for x' = A(t)x then PX(t) would be a fundamental matrix for y' = B(t)y. Suppose that $x^i(t)$ and $x^j(t)$ are solutions to x' = A(t)x. We have

$$z(t) = x^{i}(t) \wedge Px^{j}(t),$$

$$z'(t) = Ax^{i}(t) \wedge Px^{j}(t) + x^{i}(t) \wedge PAx^{j}(t),$$

the evolution of z(t) can be calculated directly if we have properties of X(t). But under the assumption that A(t), B(t) are similar, the nonexistence of M(t) still holds.

3.3 Local problem

We have seen that the holistic system doesn't hehave well when we focus on the matrix A(t) and B(t). So we begin with solutions now.

We assume that all solutions x(t) to x' = A(t)x satisfies condition (L), and y(t) as well.

Proposition 6. If $\forall t \in [0, +\infty)$, $|A(t) - B(t)| \neq 0$, then the solutions of $\dot{x} = A(t)x$ and $\dot{y} = B(t)y$ are linearly independent.

Proof. We only need to prove the solution space W_1 of $\dot{x} = A(t)x(t)$ and solution space W_2 of $\dot{y} = B(t)y$ satisfy $W_1 \cap W_2 = \{0\}$. Let the fundamental matrix of $\dot{x} = A(t)x$ be X(t), we will prove that for every $c \in \mathbb{R}^n/\{0\}$, X(t)c is not a solution to $\dot{y} = B(t)y$.

Suppose X(t)c satisfies X(t)c = B(t)X(t)c, then (X(t) - B(t)X(t))c = 0. As X(t) satisfies $\dot{X} = A(t)X(t)$, implying (A(t) - B(t))X(t)c = 0. Since X(t) is non-singular,

$$|(A(t) - B(t))X(t)| = |(A(t) - B(t))||X(t)| \neq 0.$$

So the only solution is zero, contradicting with $c \in \mathbb{R}^n/\{0\}$. Therefore $\forall c \in \mathbb{R}^n/\{0\}, X(t)c$ is not a solution to the equation $\dot{y} = B(t)y$. i.e. $W_1 \cap W_2 = \{0\}$

Theorem 6. Suppose that x(t) is a solution of $\dot{x} = A(t)x$ and that y(t) is a solution of $\dot{y} = B(t)y$, where $|A(t) - B(t)| \neq 0$, $\forall t \in [0, \infty)$. Let $z(t) = x(t) \land y(t)$ be the wedge product of them. Then there exists an $n \times n$ matrix C(t), which satisfies $\dot{z}(t) = C^{[2]}z(t)$.

Proof. Take k - 1 solutions in the solution system of $\dot{x}(t) = A(t)x(t)$ that are linearly independent with x(t) and denote them as $x^2(t), ..., x^k(t)$. And take another n - k - 1 vectors in the solution system of $\dot{y}(t) = B(t)y(t)$ that are linearly indepent with y(t), and denote them as $y^{k+2}(t), ..., y^n(t)$. Let

$$W(t) = [x(t), x^{2}(t), ..., x^{k}(t), y(t), y^{k+2}(t), ..., y^{n}(t)]$$

By Proposition6, we know that W(t) is non-singular.

Let $C(t) = \dot{W}(t)W^{-1}(t)$, which is $\dot{W} = C(t)W(t)$, we know that x(t), y(t) are both solutions to this homogeneous equation. By the former propositions, we get $\dot{z}(t) = C^{[2]}(t)z(t)$.

Proposition 7. Suppose $|A(t) - B(t)| \neq 0$, C(t) is an arbitrary matrix, define

$$r_A \stackrel{def}{=} rank(A(t) - C(t))$$
$$r_B \stackrel{def}{=} rank(B(t) - C(t))$$

are constants for all $t \in [0, \infty)$.

then the equation $\dot{z} = C^{[2]}z$ have $(n - r_A)(n - r_B)$ solutions in the form $x(t) \wedge y(t)$.

Proof. There is an underlying condition

$$r_A + r_B = rank(A(t) - B(t)) + rank(B(t) - C(t)) \ge rank(A(t) - B(t)) = n$$

Back to our proof, according to the conditions, we can find $n - r_A$ solutions $x^i(t)$, $i = 1, ..., n - r_A$ and $n - r_B$ solutions $y^j(t)$, $j = 1, ..., n - r_B$ such that $(A(t) - C(t))x^i(t) \equiv 0$ and $(B(t) - C(t))y^j(t) \equiv 0$, $(n - r_A) + (n - r_B) \leq n$.

Meanwhile, the solutions $x^1(t), ..., x^{n-r_A}, y^1, ..., y^{n-r_B}$ are linearly independent by Proposition 6. So it can be expanded to a fundamental matrix W(t) of $\dot{z} = C(t)z$. Then we have $x^i(t) \wedge y^j(t)$ $(1 \leq i \leq n - r_A, 1 \leq j \leq n - r_B)$ are $(n - r_A)(n - r_B)$ solutions.

Now we turn to study on holistic system of some selected solutions. Recall that we have assumed that all solutions to homogeneous equations A(t), B(t) satisfy condition (L).

Lemma 1. Suppose x(t), y(t) are solutions to $\dot{x} = A(t)x$ and $\dot{x} = B(t)x$, respectively. And x(t) and y(t) are linearly independent. And $\exists C(t)$ such that x(t), y(t) are solutions to $\dot{z}(t) = C(t)z$ and all solutions to $\dot{w}(t) = C(t)w$ satisfies (L). if $\lim_{t\to+\infty} x(t) \wedge y(t) = 0$, there are three possible conditions

- (1) $\lim_{t \to \infty} x(t) = 0.$
- (2) $\lim_{t\to\infty} y(t) = 0.$
- (3) $\exists c_1, c_2 \in \mathbb{R}/\{0\}$ such that $\lim_{t \to \infty} c_1 x(t) + c_2 y(t) = 0$.

Proof. (1) and (2) are obvious, for x(t) and y(t) are bounded because of (L).

Now we assume that both x(t) and y(t) have a distance from 0. According to (L), there is a sequence $\{t_k\}_{k\in\mathbb{N}}$ such that both $x(t_k), y(t_k)$ have limits when $k \to \infty$, denote as $x^0, y^0 \neq 0$.

By the hypothesis, $\lim_{k\to\infty} x(t_k) \wedge y(t_k) = x^0 \wedge y^0 = 0$, then there exists $c_1, c_2 \in \mathbb{R}/\{0\}$ such that $c_1x^0 + c_2y^0 = 0$. We have $\lim_{k\to\infty} c_1x(t_k) + c_2y(t_k) = 0$. Since $c_1x(t_k) + c_2y(t_k)$ is a solution of $\dot{w} = C(t)w$ and it gives $\lim_{t\to\infty} c_1x(t) + c_2y(t) = 0$ by condition (L).

Now we begin to study the condition when $\lim_{t\to\infty} x(t) \wedge y(t) = 0$ for all solutions x and some y. Denote them as $x^1, ..., x^n$ and $y^1, ..., y^s$, $(1 \le s \le n)$.

The condition in Proposition6 is strong, without which we can also get some properties.

Example 3. If $y^1, ..., y^s$ are the linear combination of $x^{n-s+1}, ..., x^n$, i.e.

$$[y^1,y^2,...,y^s] = [x^{n-s+1},...,x^n]P$$

where P is an $s \times s$ non-singular matrix, then the matrix is

$$W(t) = [x^{1}, ..., x^{n-s}, y^{1}, ..., y^{s}]$$

= $[x^{1}, ..., x^{n-s}, x^{n} - s + 1, ..., x^{n}] \begin{pmatrix} I_{n-s} \\ P \end{pmatrix}$
= $X(t) \begin{pmatrix} I_{n-s} \\ P \end{pmatrix}$

where X(t) is the fundamental matrix of $\dot{x} = A(t)x$. Let $C(t) = \dot{W(t)}W^{-1}(t)$ and we have

$$\begin{split} C(t) &= \dot{W}(t)W^{-1}(t) = \dot{X}(t) \begin{pmatrix} I_{n-s} \\ P \end{pmatrix} \begin{pmatrix} X(t) \begin{pmatrix} I_{n-s} \\ P \end{pmatrix} \end{pmatrix}^{-1} \\ &= \dot{X}(t)(X^{-1}(t) = A(t) \end{split}$$

Set $s_0 = \min\{n - s, s\}$ we can see that $\dot{z}(t) = C^{[s_0+1]}z(t)$ is asymptotically stable. So is $\dot{x}(t) = A^{[s_0+1]}x(t)$

Remark 1. Observe that if all $x^i(t)$ converge to 0 as $t \to \infty$, we have s = n, And the equation $\dot{x}(t) = A(t)x(t)$ is asymptotically stable.

Remark 2. If a solution y(t) of $\dot{y}(t) = B(t)y(t)$ converges to 0 as $t \to \infty$, then $x^i(t) \land y(t) \to 0$ as $t \to \infty$ for all i = 1, 2, ..., n, which means $y(t) \in span[y^1(t), ..., y^s(t)]$.

So suppose that $x^1, ..., x^{n_1}$ $(0 \le n_1 \le n)$ converge to 0, and $y^1, ..., y^{s_1}$ $(0 \le s_1 \le s)$ converge to 0. If there are solutions x(t), y(t) that doesn't converge to 0. i.e. $n_1 < n, s_1 < s$, we can find $c_1, c_2 \in \mathbb{R}/\{0\}$ such that $\lim_{t\to\infty} c_1 x(t) + c_2 y(t) = 0$ by Lemma1.

We abstract the properties into a proposition, but we need to firstly introduce a definition. **Definition 8.** Suppose $w^1(t), ..., w^p(t), p \in N, t \in [0, \infty)$ are p functions that linearly independent, and satisfy (L). Then there is a smallest number $\mu \in N$ such that $\lim_{t\to\infty} \wedge_{s=1}^{\mu} z^s(t) \to 0$, $(z^s \in span[w^1(t), ..., w^p(t)], s = 1, ..., \mu)$, called μ – number of the function space $w^1(t), ..., w^p(t)$.

Proposition 8. $\lim_{t\to\infty} x(t) \wedge y(t) = 0$ for functions some x and some y that are all bounded. Denote them as $x^1, ..., x^p$ and $y^1, ..., y^q$. Suppose μ_1, μ_2, μ_0 be the μ – numbers of $[x^1, ..., x^p]$, $[y^1, ..., y^q]$ and $[x^1, ..., x^p, y^1, ..., y^q]$. Then we have the equation

$$\mu_0 = \min\{\mu_1, \mu_2\}.$$

Remark 3. With Proposition8 we can examine solutions to homogeneous differential equations, And convert the limit of wedges to asymptotically stability of other homogeneous equations.

4 Nonhomogeneous linear equations

In this section, we will generalize Theorm 5 by generalizing their coefficient matrices.

$$\dot{x}^{i} = A^{i}(t)x^{i} + f^{i}(t), \quad i = 1, ..., k$$

and suppose $x^1, x^2, ..., x^k$ are their solutions respectively. Without loss of generality, we assume that $x^1, x^2, ..., x^k$ are linearly independent. And we assume that they are independent at each time t, which is a stronger condition.

we try to find an $n \times n$ matrix C(t) such that $(A^i(t) - C(t))x^i(t) = 0$ for i = 1, ..., k.

$$\begin{pmatrix} \begin{pmatrix} a_{11}^{i} & \dots & a_{1n}^{i} \\ \vdots & & \vdots \\ a_{n1}^{i} & \dots & a_{nn}^{i} \end{pmatrix} - \begin{pmatrix} c_{11} & \dots & c_{1n} \\ \vdots & & \vdots \\ c_{n1} & \dots & c_{nn} \end{pmatrix} \end{pmatrix} \begin{pmatrix} x_{1}^{i} \\ \vdots \\ x_{n}^{i} \end{pmatrix} = 0$$
$$\begin{cases} (a_{11}^{i}(t) - c_{11})x_{1}^{i} + \dots + (a_{1n}^{i} - c_{1n})x_{n}^{i} = 0 \\ \vdots \\ (a_{n1}^{i}(t) - c_{n1})x_{1}^{i} + \dots + (a_{nn}^{i} - c_{nn})x_{n}^{i} = 0 \end{cases}$$

We first consider the first row of the equation, and we have

$$\begin{pmatrix} x_1^1 & \dots & x_n^1 \\ \vdots & & \vdots \\ x_1^k & \dots & x_n^k \end{pmatrix} \begin{pmatrix} c_{11} \\ \vdots \\ c_{1n} \end{pmatrix} = \begin{pmatrix} a_{11}^1 x_1^1 + \dots + a_{n1}^1 x_n^1 \\ \vdots \\ a_{11}^k x_1^k + \dots + a_{n1}^k x_n^k \end{pmatrix}$$

And therefore we can choose $c_{11}, ..., c_{1n}$ such that the equation holds. Symmetrically we can choose the rest $c_{s1}, ..., c_{sn}, s = 2, ..., n$, therefore C(t). Now we have

$$\dot{x}^{i} = C(t)x^{i} + f^{i}(t), \quad i = 1, ..., k$$

then we turnt it into the previous form.

Theorem 7. Let $x^i(t)$ be a solution of

$$\dot{x} = A^i(t)x + f^i(t),$$

where $f_i \in L_1[0,\infty)$, i = 1, ..., k. Suppose that the homogeneous equation

$$\dot{y} = A^i(t)y$$

is uniformly stable for all i = 1, ..., k and that we can choose C(t) such that the k-th compound equation

$$\dot{z} = C^{[k]}(t)z$$

is uniformly stable and asymptotically stable. Then there exist constants $d_1, ..., d_k$, not all zero, such that

$$\lim_{t \to \infty} (d_1 x_1(t) + \dots + d_k x_k(t)) = 0,$$

Remark 4. We assumed that all the solutions are linearly independent at every time t to ensure that the corresponding matrix is always invertible. Without this assumption the determinant of the matrix may be 0 at some time. We think maybe those conditions can be solved and described with the language of **Measure Theory** and **Probability Theory**, which is currently beyond our ability.