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**A NOTE ON SIMILARITY TO CONTRACTION
FOR STABLE COMPANION (2×2)-MATRICES**

**ПРО ПОДІБНІСТЬ ВІДНОСНО СТИСКУ
ДЛЯ СТАБІЛЬНИХ СУПУТНИХ (2×2)-МАТРИЦЬ**

We consider companion matrices of size 2×2 with general complex spectra satisfying a root condition with respect to the closed complex unit circle or the closed left complex half plane. For both cases, smooth and naturally conditioned basis transformations are constructed such that the resulting, transformed matrix is contractive or dissipative, respectively, with respect to the ℓ_2 -norm.

Розглядаються супутні матриці розміру 2×2 , загальні комплексні спектри яких задовольняють кореневу умову відносно замкненого комплексного одиничного кола або замкненої лівої комплексної півплощини. В обох випадках будуються такі гладкі базисні природно обумовлені перетворення, що результуюча перетворена матриця є стискаючою або дисипативною відносно ℓ_2 -норми.

1. Introduction. For discrete or continuous evolution processes of the form

$$\mathbf{y}_{\nu+1} = A\mathbf{y}_{\nu}, \quad \nu \geq 0, \quad \text{or} \quad \mathbf{y}'(t) = A\mathbf{y}(t), \quad t \geq 0, \quad \text{with} \quad A \in \mathbb{C}^{n \times n},$$

the asymptotic behavior for $\nu \rightarrow \infty$ or $t \rightarrow \infty$ is determined by the location of the spectrum of A , while the initial, transient behavior is governed by $\|A\|$ or $\mu(A)$, respectively, where $\mu(A)$ denotes the logarithmic matrix norm. It is well known that for nonnormal A significant transient growth can occur even if the system has a stable spectrum. The questions of describing the transient behavior, or of bounding the evolution operator $\|A^\nu\|$ or $\|e^{tA}\|$ uniformly in ν or t , respectively, has been studied in many papers on linear stability theory.

One of the classical results on this topic is the Kreiss Matrix Theorem (see, e.g., [4, 6] and references therein), which involves several equivalent conditions on the matrix A which in turn are equivalent to uniform boundedness of families of evolution operators in the ℓ_2 -norm $\|\cdot\|_2$. All these equivalent conditions are not constructive and usually difficult to verify. Therefore it is a relevant question in what cases such bounds can be derived in a more or less explicit manner, depending on the spectrum and making use of certain additional information about the matrix A .

A closer inspection of the literature indeed reveals that results of this type are naturally restricted to cases for which additional structural properties are known (or assumed). A very special case is the family of companion (2×2)-matrices $C \in \mathbb{C}^{2 \times 2}$ describing the evolution of the BDF2 approximation to scalar ODEs $y'(t) = \lambda y(t)$. This method is A -stable, and a uniform, well-conditioned transformation is known such that the transformed matrix is contractive for arbitrary $\text{Re}(\lambda) \leq 0$ and $h > 0$. This is a direct consequence of the G -stability of the scheme, which is equivalent to A -stability; see [4] for details. Higher order $A(\alpha)$ -stable BDF schemes have been considered in [2]: Here, the distribution of the spectrum is analyzed, and combination with the resolvent condition in the Kreiss matrix theorem leads to growth bounds uniformly valid with respect to the stability domain of the scheme. Some further results of related type can, e.g., be found in [3] and [5].

Here we consider families of companion (2×2)-matrices with arbitrary complex stable spectra with respect to the unit circle or the left half plane, respectively. We construct a natural basis

transformation such that the transformed matrix behaves contractive or dissipative, respectively, with respect to $\|\cdot\|_2$. This basis transformation should feature a natural conditioning behavior and depend smoothly on the spectrum.

At first sight this problem seems to be rather simple. However, from our results it can be seen that already the case $n = 2$ is technically rather intricate. We provide a solution for both cases, namely contractivity and dissipativity. Our results include a quantitative measure for the “distance to instability”, defined in terms of the location of the spectrum. These results and their proofs are specified in Sections 3 and 4. Examples are also given.

The construction used in the proofs of Propositions 3.1 and 4.1 cannot be directly extended to dimension $n \geq 3$ due to the significantly more complicated algebra involved. (Some numerical solutions for numerical data are, however, given in [1].) For more general classes of matrices, explicit, quantitative results of this type seem to be very hard to obtain.

In the sequel, for a square matrix S , $S > 0$ means that S is positive definite (analogously for $<$, \geq , \leq).

2. Problem setting. Consider

$$C = \begin{pmatrix} 0 & 1 \\ -c_0 & -c_1 \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -\zeta_1 \zeta_2 & \zeta_1 + \zeta_2 \end{pmatrix} \in \mathbb{C}^{2 \times 2} \quad (2.1a)$$

with characteristic polynomial

$$\pi(\zeta) = \zeta^2 + c_1 \zeta + c_0 = (\zeta - \zeta_1)(\zeta - \zeta_2). \quad (2.1b)$$

We study the problem of finding a basis transformation, preferably well-conditioned, converting a given companion matrix C with a [weakly] stable spectrum into an ℓ_2 -contractive, or ℓ_2 -dissipative matrix, respectively. The underlying assumption is that the spectrum of C satisfies a [weak] stability condition w.r.t. the closed complex unit circle or the closed complex left half plane.

To this end one may first think of proceeding from the Jordan form of C ,

$$C = X J X^{-1}. \quad (2.2)$$

For $\zeta_1 \neq \zeta_2$ the matrix C is diagonalizable with eigensystem represented by a Vandermonde matrix V ,

$$X = V = \begin{pmatrix} 1 & 1 \\ \zeta_1 & \zeta_2 \end{pmatrix}, \quad J = \begin{pmatrix} \zeta_1 & 0 \\ 0 & \zeta_2 \end{pmatrix}.$$

For $\zeta_1 = \zeta_2$, however, the matrix C is not diagonalizable. We have (2.2) with X lower diagonal,

$$X = L = \begin{pmatrix} 1 & 0 \\ \zeta_1 & 1 \end{pmatrix}, \quad J = \begin{pmatrix} \zeta_1 & 1 \\ 0 & \zeta_1 \end{pmatrix}.$$

This discontinuous behavior of the Jordan form in the limit $\zeta_1 \rightarrow \zeta_2$ makes it inappropriate for our purpose. As an alternative, one may proceed from a similarity transformation of C which valid for arbitrary ζ_1, ζ_2 and continuous in the limit $\zeta_1 \rightarrow \zeta_2$, namely (2.2) with

$$X = L = \begin{pmatrix} 1 & 0 \\ \zeta_1 & 1 \end{pmatrix}, \quad J = \begin{pmatrix} \zeta_1 & 1 \\ 0 & \zeta_2 \end{pmatrix}.$$

In order transform C to a form which is ℓ_2 -contractive or ℓ_2 -dissipative, respectively, for any stable spectrum $\{\zeta_1, \zeta_2\}$, it turns out that yet another, “symmetric” modification of such a similarity transformation is more useful. Furthermore, we need to introduce a scaling parameter δ which later will be chosen in an appropriate way. In particular, we consider a transformation of C of the form

$$C = LTL^{-1}, \tag{2.3a}$$

with

$$L = \begin{pmatrix} 1 & 0 \\ \mu & \delta \end{pmatrix}, \quad T = \begin{pmatrix} \mu & \delta \\ \frac{\sigma}{\delta} & \mu \end{pmatrix}, \tag{2.3b}$$

where

$$\mu := \frac{\zeta_1 + \zeta_2}{2} \quad \text{and} \quad \sigma := \left(\frac{\zeta_1 - \zeta_2}{2} \right)^2 = \mu^2 - \zeta_1 \zeta_2. \tag{2.3c}$$

Note that (2.3a) indeed holds true for arbitrary $\delta \neq 0$ because

$$CL = \begin{pmatrix} 0 & 1 \\ -\zeta_1 \zeta_2 & 2\mu \end{pmatrix} \begin{pmatrix} 1 & 0 \\ \mu & \delta \end{pmatrix} = \begin{pmatrix} \mu & \delta \\ 2\mu^2 - \zeta_1 \zeta_2 & 2\mu\delta \end{pmatrix},$$

$$LT = \begin{pmatrix} 1 & 0 \\ \mu & \delta \end{pmatrix} \begin{pmatrix} \mu & \delta \\ \frac{\sigma}{\delta} & \mu \end{pmatrix} = \begin{pmatrix} \mu & \delta \\ \mu^2 + \sigma & 2\mu\delta \end{pmatrix} = CL.$$

Optimal choices for the scaling parameter δ in dependence of $\{\zeta_1, \zeta_2\}$ will be specified later on.

Remark 2.1 (Vandermonde decompositions). The transformations discussed above are related to LU- and LQ-decompositions of the Vandermonde matrix V . We have

$$V = \begin{pmatrix} 1 & 1 \\ \zeta_1 & \zeta_2 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ \zeta_1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & \zeta_2 - \zeta_1 \end{pmatrix} = L \cdot U,$$

where L is lower diagonal and U is upper diagonal. On the other hand,

$$V = \begin{pmatrix} 1 & 1 \\ \zeta_1 & \zeta_2 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ \mu & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ \frac{1}{2}(\zeta_1 - \zeta_2) & \frac{1}{2}(\zeta_2 - \zeta_1) \end{pmatrix} = L \cdot Q, \quad \mu = \frac{1}{2}(\zeta_1 + \zeta_2),$$

where L is lower diagonal and where the rows of Q are orthogonal to each other.

3. Contractivity for stable spectra in the closed unit circle. Assume that C from (2.1a) satisfies a stability condition (root condition) with respect to the closed complex unit circle, i.e.,

$$|\zeta_1| \leq 1, \quad |\zeta_2| \leq 1, \quad \text{and} \quad |\zeta_1| < 1 \quad \text{if} \quad \zeta_1 = \zeta_2. \tag{3.1}$$

Proposition 3.1 (similarity to contraction). Consider a companion matrix of the form (2.1a), $C \in \mathbb{C}^{2 \times 2}$ with spectrum $\{\zeta_1, \zeta_2\}$, satisfying the stability condition (3.1). Let

$$\delta = \sqrt{\frac{1}{2}(1 - |\zeta_1|^2)(1 - |\zeta_2|^2) + \frac{1}{4}|\zeta_1 - \zeta_2|^2} > 0. \quad (3.2)$$

Then the transformed matrix T from (2.3) satisfies

$$\|T\|_2 \leq 1. \quad (3.3)$$

The parameter δ from (3.2) is a measure for “the distance to instability” of the spectrum $\{\zeta_1, \zeta_2\}$. It vanishes exactly in the limiting, unstable case $\zeta_1 = \zeta_2$ with $|\zeta_1| = |\zeta_2| = 1$. For further details concerning this similarity transformation, see Remark 3.1 below.

Proof. We consider (2.3) with the parameter δ unspecified for the moment. The norm $\|T\|_2$ cannot be expressed in a simple way as a function of δ . Alternatively, we aim for finding $\delta > 0$ such that the requirement

$$S := \Delta^2 - (T\Delta)^*(T\Delta) \geq [>] 0 \quad \text{with} \quad \Delta = \begin{pmatrix} 1 & 0 \\ 0 & \delta \end{pmatrix} \quad (3.4)$$

is satisfied, which is equivalent to the requirement $\|T\|_2 \leq [<] 1$.

The matrix S evaluates to

$$S = \begin{pmatrix} 1 - |\mu|^2 & -\mu\bar{\sigma} \\ -\sigma\bar{\mu} & -|\sigma|^2 \end{pmatrix} + \delta^2 \begin{pmatrix} -1 & -\bar{\mu} \\ -\mu & 1 - |\mu|^2 \end{pmatrix},$$

and its determinant is given by

$$\det S = -\delta^4 + (1 - 2|\mu|^2 + |\mu^2 - \sigma|^2)\delta^2 - |\sigma|^2. \quad (3.5)$$

This assumes its maximal value for

$$\begin{aligned} \delta^2 &= \frac{1}{2}(1 - 2|\mu|^2 + |\mu^2 - \sigma|^2) = \frac{1}{2}(1 - |\zeta_1|^2)(1 - |\zeta_2|^2) + (1 - |\mu|^2) = \\ &= \frac{1}{2}(1 - |\zeta_1|^2)(1 - |\zeta_2|^2) + \frac{1}{4}|\zeta_1 - \zeta_2|^2 \geq 0. \end{aligned} \quad (3.6)$$

With this choice for $\delta > 0$, i.e., δ according to (3.2), $\det S$ evaluates to

$$\begin{aligned} \det S &= \delta^4 - |\sigma|^2 = \left(\delta^2 - \frac{1}{4}|\zeta_1 - \zeta_2|^2\right) \left(\delta^2 + \frac{1}{4}|\zeta_1 - \zeta_2|^2\right) = \\ &= \frac{1}{2}(1 - |\zeta_1|^2)(1 - |\zeta_2|^2) \left(\delta^2 + \frac{1}{4}|\zeta_1 - \zeta_2|^2\right) = \frac{1}{4}(1 - |\zeta_1|^2)(1 - |\zeta_2|^2)|1 - \zeta_1\bar{\zeta}_2|^2 \geq 0. \end{aligned}$$

Now we check requirement (3.4) for S with δ^2 from (3.6). To this end, we note that

$$\text{trace } S = (1 - |\mu|^2 - \delta^2) + (-|\sigma|^2 + \delta^2(1 - |\mu|^2)),$$

and

$$|\mu|^2 + |\sigma| = \frac{1}{4}|\zeta_1 + \zeta_2|^2 + \frac{1}{4}|\zeta_1 - \zeta_2|^2 = \frac{1}{2}(|\zeta_1|^2 + |\zeta_2|^2). \quad (3.7)$$

We consider three different cases of a stable spectrum (in all cases, $|\mu| < 1$ and $\delta > 0$):

(i) $|\zeta_1| < 1$, $|\zeta_2| < 1$. Here,

$$\delta^2 < 1 - |\mu|^2, \quad S_{11} > 0, \quad \det S > 0.$$

This implies $S > 0$.

(ii) $|\zeta_1| = 1, |\zeta_2| < 1$. Here,

$$\delta^2 = 1 - |\mu|^2, \quad \det S = 0, \quad \text{trace } S > 0,$$

where the estimate for the trace easily follows from (3.7). This implies that the eigenvalues of S must be $\lambda_1 = 0$ and $\lambda_2 > 0$, hence $S \geq 0$ with $\text{rank}(S) = 1$.

(iii) $|\zeta_1| = |\zeta_2| = 1$, with $\zeta_1 \neq \zeta_2$. Here,

$$\delta^2 = 1 - |\mu|^2, \quad \det S = 0, \quad \text{trace } S = 0,$$

where $\text{trace } S = 0$ again follows from (3.7). This implies $S = 0$.

In all these cases, $\text{rank}(S)$ equals the number of eigenvalues ζ_k with $|\zeta_k| < 1$. Summarizing (i)–(iii) concludes the proof.

Remark 3.1 (special cases). For $\rho(C) = 1$ with $S = 0$ (case (iii) above), C is diagonalizable, and $S = 0$ implies that T is unitary.

For $\rho(C) = 1$ with $0 \neq S \geq 0$ (case (ii) above), C is diagonalizable. In this case it follows from $\delta^2 = |\sigma|$ that T is normal, with $\|T\|_2 = 1$. Thus, up to unitary transformation the outcome amounts to diagonalization of C . We may call T a normalization of C .

In cases (ii) and (iii), $\delta = \sqrt{1 - |\mu|^2}$ is approximately proportional to the distance between 1 and the modulus of the arithmetic mean μ of the eigenvalues of the matrix C .

The more interesting, general case is $\rho(C) < 1$, with $S > 0$ (case (i) above):

For $\zeta_1 \neq \zeta_2$, T is not related to a diagonalization, or normalization, of C , which gets undefined in the limit $\zeta_1 \rightarrow \zeta_2$. The transformation matrix L is well-conditioned also for $\zeta_1 \rightarrow \zeta_2$ unless the spectrum is close to the unit circle. Here we have $S > 0$ and $\|T\|_2 < 1$. The value of $\|T\|_2$ depends on the location of the spectrum of C in a rather complicated way.

In the confluent case $\zeta_1 = \zeta_2 = \mu$ we obtain $\delta = \frac{\sqrt{2}}{2}(1 - |\mu|^2)$, thus

$$T = \begin{pmatrix} \mu & \frac{\sqrt{2}}{2}(1 - |\mu|^2) \\ 0 & \mu \end{pmatrix},$$

i.e., T is a rescaled Jordan form.

In all cases, the condition number of the transformation matrix L is $\mathcal{O}(\delta^{-1})$ for $\delta \rightarrow 0$, which is quite natural and related to the transient behavior of the powers $\|C^\nu\|_2$ (the so-called hump phenomenon).

Summarizing, we see that Proposition 3.1 describes a similarity transformation leading to a contraction which is based on a *smooth transition* between normalization and Jordan decomposition. The construction appears quite natural, but it is not unique, because one may think of different ways to balance between “ $\|T\|_2$ small” and “ $\kappa(L)$ not too large”.

Example 3.1 (second order difference equations). Consider the homogeneous difference equation

$$y_{\nu+2} + c_1 y_{\nu+1} + c_0 y_\nu = 0, \quad \nu \geq 0,$$

for given y_0, y_1 . For the characteristic polynomial $\pi(\zeta) = \zeta^2 + c_1 \zeta + c_0 = (\zeta - \zeta_1)(\zeta - \zeta_2)$ we assume that $\{\zeta_1, \zeta_2\}$ satisfies the stability condition (3.1). With $\mathbf{y}_\nu = (y_\nu, y_{\nu+1})^T$ this is equivalent to $\mathbf{y}_{\nu+1} = C \mathbf{y}_\nu$ with C from (2.1a), or equivalently, $L^{-1} \mathbf{y}_{\nu+1} = T L^{-1} \mathbf{y}_\nu$ with L, T from (2.3b). Here,

$$L^{-1} \mathbf{y}_\nu = \begin{pmatrix} y_\nu \\ \frac{1}{\delta}(y_{\nu+1} - \mu y_\nu) \end{pmatrix},$$

and Proposition 3.1 asserts that

$$\delta^2 \|L^{-1} \mathbf{y}_\nu\|_2^2 = |\delta y_\nu|^2 + |y_{\nu+1} - \mu y_\nu|^2$$

is always monotonously decreasing with ν .

4. Dissipativity for stable spectra in the closed left half plane. Assume that C from (2.1a) satisfies a stability condition (root condition) with respect to the closed complex left half plane, i.e.,

$$\operatorname{Re} \zeta_1 \leq 0, \operatorname{Re} \zeta_2 \leq 0, \quad \text{and} \quad \operatorname{Re} \zeta_1 < 0 \quad \text{if} \quad \zeta_1 = \zeta_2. \quad (4.1)$$

Proposition 4.1 (similarity to dissipation). *Consider a companion matrix of the form (2.1a), $C \in \mathbb{C}^{2 \times 2}$ with spectrum $\{\zeta_1, \zeta_2\}$, satisfying the stability condition (4.1). Let*

$$\delta = \sqrt{2 \operatorname{Re} \zeta_1 \operatorname{Re} \zeta_2 + \frac{1}{4} |\zeta_1 - \zeta_2|^2} > 0. \quad (4.2)$$

Then the transformed matrix T from (2.3) satisfies

$$\operatorname{Re} T = \frac{1}{2}(T + T^*) \leq 0. \quad (4.3)$$

The parameter δ from (4.2) is a measure for “the distance to instability” of the spectrum $\{\zeta_1, \zeta_2\}$. It vanishes exactly in the limiting, unstable case $\zeta_1 = \zeta_2$ with $\operatorname{Re} \zeta_1 = \operatorname{Re} \zeta_2 = 0$.

Proof. We aim for finding $\delta > 0$ such that the requirement

$$S := \operatorname{Re} (2\delta T) \leq [\prec] 0 \quad (4.4)$$

is satisfied, which is equivalent to the requirement $\operatorname{Re} T \leq [\prec] 0$.

The matrix S evaluates to

$$S = \begin{pmatrix} 2\delta \operatorname{Re} \mu & \delta^2 + \bar{\sigma} \\ \delta^2 + \sigma & 2\delta \operatorname{Re} \mu \end{pmatrix},$$

and its determinant is given by

$$\det S = -\delta^4 + 2(2(\operatorname{Re} \mu)^2 - \operatorname{Re} \sigma)\delta^2 - |\sigma|^2. \quad (4.5)$$

This assumes its maximal value for

$$\delta^2 = 2(\operatorname{Re} \mu)^2 - \operatorname{Re} \sigma = 2 \operatorname{Re} \zeta_1 \operatorname{Re} \zeta_2 + \frac{1}{4} |\zeta_1 - \zeta_2|^2 \geq 0. \quad (4.6)$$

With this choice for $\delta > 0$, i.e., δ according to (4.2), $\det S$ evaluates to

$$\begin{aligned} \det S &= \delta^4 - |\sigma|^2 = \left(\delta^2 - \frac{1}{4} |\zeta_1 - \zeta_2|^2 \right) \left(\delta^2 + \frac{1}{4} |\zeta_1 - \zeta_2|^2 \right) = \\ &= 2 \operatorname{Re} \zeta_1 \operatorname{Re} \zeta_2 \left(2 \operatorname{Re} \zeta_1 \operatorname{Re} \zeta_2 + \frac{1}{2} |\zeta_1 - \zeta_2|^2 \right) = \operatorname{Re} \zeta_1 \operatorname{Re} \zeta_2 |\zeta_1 + \zeta_2|^2. \end{aligned}$$

Now we check requirement (4.4) for S with δ^2 from (4.6).

We consider three different cases of a stable spectrum (in all cases, $\operatorname{Re} \mu < 0$ and $\delta > 0$):

(i) $\operatorname{Re} \zeta_1 < 0, \operatorname{Re} \zeta_2 < 0$. Here,

$$\delta^2 > |\sigma|, \quad \operatorname{Re} \mu < 0, \quad S_{11} < 0, \quad \det S > 0.$$

This implies $S < 0$.

(ii) $\operatorname{Re} \zeta_1 = 0, \operatorname{Re} \zeta_2 < 0$. Here,

$$\delta^2 = |\sigma|, \quad \operatorname{Re} \mu < 0, \quad \det S = 0, \quad \operatorname{trace} S < 0.$$

This implies that the eigenvalues of S must be $\lambda_1 = 0$ and $\lambda_2 < 0$, hence $S \leq 0$ with $\operatorname{rank}(S) = 1$.

(iii) $\operatorname{Re} \zeta_1 = \operatorname{Re} \zeta_2 = 0$, with $\zeta_1 \neq \zeta_2$. Here,

$$\delta^2 = |\sigma|, \quad \operatorname{Re} \mu = 0, \quad \det S = 0, \quad \operatorname{trace} S = 0.$$

This implies $S = 0$.

In all these cases, $\operatorname{rank}(S)$ equals the number of eigenvalues ζ_k with $\operatorname{Re} \zeta_k < 0$. Summarizing (i)–(iii) concludes the proof.

Remark 4.1 (special cases). Similar remarks as those following Proposition 3.1 apply. For case (iii), in particular, $S = 0$ implies $\operatorname{Re} T = 0$, i.e., T is skew-Hermitian. For case (ii), T is normal.

Example 4.1 (damped harmonic oscillator). In this example we show that, in the context of a simple ODE problem, Proposition 4.1 provides a physically meaningful dissipation functional.

Consider the second order linear ODE for the free damped harmonic oscillator in the dimensionless variable y ,

$$\ddot{y}(t) + 2\rho\dot{y}(t) + \omega^2 y(t) = 0,$$

with damping parameter $\rho \geq 0$ and angular frequency $\omega > 0$. For $\mathbf{y}(t) = (y(t), \dot{y}(t))^T$ we have

$$\dot{\mathbf{y}}(t) = C\mathbf{y}(t), \quad C = \begin{pmatrix} 0 & 1 \\ -\omega^2 & -2\rho \end{pmatrix},$$

with eigenvalues $\zeta_{1,2} = -\rho \pm \sqrt{\rho^2 - \omega^2}$ and $\mu = \frac{1}{2}(\zeta_1 + \zeta_2) = -\rho$. Consider the assertion from Proposition 4.1. In all cases (over- or underdamping, critical damping) for δ from (4.2) we obtain $\delta = \sqrt{\rho^2 + \omega^2}$, and

$$T = \begin{pmatrix} -\rho & \sqrt{\rho^2 + \omega^2} \\ \frac{\rho^2 - \omega^2}{\sqrt{\rho^2 + \omega^2}} & -\rho \end{pmatrix} \quad \text{with} \quad \operatorname{Re} T \leq \left(\frac{\rho}{\sqrt{\rho^2 + \omega^2}} - 1 \right) \rho I \leq 0.$$

Together with $\frac{d}{dt}(L^{-1}\mathbf{y}(t)) = T(L^{-1}\mathbf{y}(t))$ this implies

$$\|L^{-1}\mathbf{y}(t)\|_2 \leq e^{-\tilde{\rho}t} \|L^{-1}\mathbf{y}(0)\|_2 \quad \text{with} \quad \tilde{\rho} := -\mu_2(T) = \left(1 - \frac{\rho}{\sqrt{\rho^2 + \omega^2}} \right) \rho \geq 0.$$

(Here, $\mu_2(T)$ denotes the logarithmic norm of T , i.e., the rightmost eigenvalue of $\operatorname{Re} T$.) Equivalently, this means that

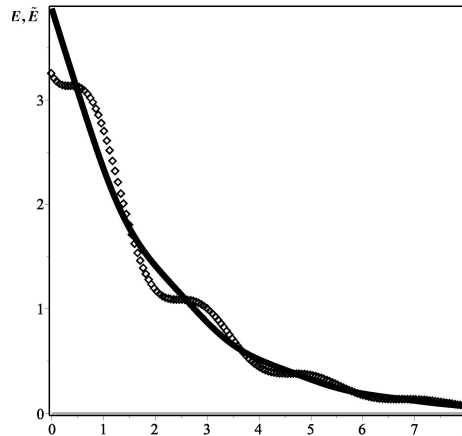


Fig. 1. Damped harmonic oscillator. Energy $E(y(t), \dot{y}(t))$ [$\diamond \diamond \diamond$] and mean energy $\tilde{E}(y(t), \dot{y}(t))$ [—] for $\omega = 1.5$, $\rho = 0.25$, and initial values $y(0) = \dot{y}(0) = 1$.

$$\tilde{E}(y, \dot{y}) := (\rho^2 + \omega^2) \|L^{-1} \mathbf{y}\|_2^2 = (\rho^2 + \omega^2) y^2 + (\dot{y} + \rho y)^2$$

is always a Lyapunov functional for the oscillator, i.e., $d\tilde{E} \leq 0$ along solution trajectories. In the undamped case, \tilde{E} is identical with the total energy functional $E(y, \dot{y}) = \omega^2 y^2 + \dot{y}^2$ which is conserved, $d\tilde{E} \equiv 0$ for $\rho = 0$. For $\rho > 0$ we have $dE < 0$, and $d\tilde{E} < 0$ due to $\tilde{\rho} > 0$, where $\tilde{E} \neq E$. A straightforward calculation shows $d\tilde{E} = -2\rho E$, i.e., $\tilde{E}(t)$ represents a form of mean energy (see Fig. 1).

A remarkable special case occurs, e.g., at confluence, $\omega = \rho \gg 0$, critical damping at high stiffness. Here,

$$\mu_2(C) = \frac{1}{2}(\omega - 1)^2 = \mathcal{O}(\omega^2) \gg 0, \quad \text{in contrast to} \quad \mu_2(T) = \left(\frac{\sqrt{2}}{2} - 1\right) \omega \ll 0.$$

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