

§ Case with \mathbb{C} - Jordan block :

Ex: • $A \in M_{4 \times 4}(\mathbb{R})$, only possible case is

$$J = \begin{pmatrix} \lambda & 1 & 0 & 0 \\ 0 & \lambda & 0 & 0 \\ 0 & 0 & \bar{\lambda} & 1 \\ 0 & 0 & 0 & \bar{\lambda} \end{pmatrix}, \quad Q = \begin{pmatrix} | & | & | & | \\ v_1 & v_2 & \bar{v}_1 & \bar{v}_2 \\ | & | & | & | \end{pmatrix}$$

with $Av_1 = \lambda v_1$, $Av_2 = \lambda v_2 + v_1$.

$$\cdot \mathbb{Z}(t) = e^{Jt} = \begin{pmatrix} e^{\lambda t} & te^{\lambda t} & 0 & 0 \\ 0 & e^{\lambda t} & 0 & 0 \\ 0 & 0 & e^{\bar{\lambda} t} & te^{\bar{\lambda} t} \\ 0 & 0 & 0 & e^{\bar{\lambda} t} \end{pmatrix}$$

$$\cdot \Sigma(t) = Q \mathbb{Z}(t) = \begin{pmatrix} | & | & | & | \\ e^{\lambda t} v_1 & e^{\lambda t} (v_2 + t v_1) & e^{\bar{\lambda} t} \bar{v}_1 & e^{\bar{\lambda} t} (\bar{v}_2 + t \bar{v}_1) \\ | & | & | & | \end{pmatrix}$$

• For \mathbb{R} -valued:

$$\Sigma(t) = \begin{pmatrix} | & | & | & | \\ \operatorname{Re}(e^{\lambda t} v_1) & \operatorname{Re}(e^{\lambda t} (v_2 + t v_1)) & \operatorname{Im}(e^{\lambda t} v_1) & \operatorname{Im}(e^{\lambda t} (v_2 + t v_1)) \\ | & | & | & | \end{pmatrix}$$