

Equilibrium Points

Definition: A vector \vec{u}_{eq} is called an **equilibrium point** of the **discrete linear system**

$$(1) \quad \vec{u}_{n+1} = A\vec{u}_n + \vec{b}$$

if it satisfies the equation

$$(2) \quad \vec{u}_{eq} = A\vec{u}_{eq} + \vec{b},$$

or, equivalently, if we have

$$(I - A)\vec{u}_{eq} = \vec{b}.$$

The equilibrium point \vec{u}_{eq} is called **stable** if we have

$$(3) \quad \vec{u}_n \rightarrow \vec{u}_{eq}, \quad \text{as } n \rightarrow \infty.$$

Theorem 16: Suppose that the d.l.s. (1) has an equilibrium point \vec{u}_{eq} . Then, letting

$$(4) \quad \vec{v}_n = \vec{u}_n - \vec{u}_{eq}$$

denote the **deviation from the equilibrium point**, we have

$$(5) \quad \vec{v}_{n+1} = A\vec{v}_n$$

and hence

$$(6) \quad \vec{u}_n = A^n(\vec{u}_0 - \vec{u}_{eq}) + \vec{u}_{eq}.$$

In particular, if $A^n \rightarrow 0$, then \vec{u}_{eq} is stable.