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PHY 564

Advanced Accelerator Physics

Lecture 9 and 10

1D, 2D and 3D cases for *exp[Ds]*

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These lectures will be dedicated for explicit derivations of all necessary exponents for matrix \mathbf{D} s.

Sylvester formulae for normal and degenerated cases:

For case with distinct eigen values

$$f(\mathbf{D}) = \sum_{k=1}^{2n} f(\lambda_k) \cdot \prod_{j \neq k} \frac{\mathbf{D} - \lambda_j \cdot \mathbf{I}}{\lambda_k - \lambda_j}$$

and degenerated case

$$f(\mathbf{D}) = \sum_{i=1}^m \left[\left(\sum_{j=0}^{l_i-1} \frac{\phi_i^{(j)}(\lambda_i)}{j!} (\mathbf{D} - \lambda_i \mathbf{I})^j \right) \prod_{k \neq i} (\mathbf{D} - \lambda_k \mathbf{I})^{l_k} \right];$$

where m is the number of distinct eigen values and l_i is maximum size of the Jordan blocks related to eigen value λ_i and

$$\phi_i(\lambda) = f(\lambda) / \prod_{j \neq i} (\lambda - \lambda_j)^{l_j}; \quad \phi_i^{(j)}(\lambda_i) = \left. \frac{d^j \phi_i(\lambda)}{d\lambda^j} \right|_{\lambda = \lambda_i}.$$

1D case – decouple motions. Let's start from simple case of $n=2$ – a one dimensional (or a 2D phase space component of decoupled multidimensional motion):

$$H = \frac{1}{2} X^T \cdot \mathbf{H} \cdot X; \mathbf{H} = \begin{bmatrix} h_{11} & h_{12} \\ h_{12} & h_{22} \end{bmatrix}; \mathbf{S} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}; \mathbf{D} = \mathbf{S} \cdot \mathbf{H} = \begin{bmatrix} h_{12} & h_{22} \\ -h_{11} & -h_{12} \end{bmatrix};$$

with h_{12} usually (i.e. xp term) is usually zero and $h_{22}=1$ or $h_{22}=1/p_o$. But independently of the coefficients, trace of \mathbf{D} is zero and

$$\det(\mathbf{D} - \lambda \cdot \mathbf{I}) = \det \begin{bmatrix} \pm h_{12} - \lambda & h_{22} \\ -h_{11} & -h_{12} - \lambda \end{bmatrix} = \lambda^2 + h_{11} \cdot h_{22} - h_{22}^2 = 0; \lambda_{1,2} = \sqrt{-\det \mathbf{D}} \equiv \pm \sqrt{-\det \mathbf{H}};$$

with three distinct cases:

1. $\det \mathbf{H} > 0$; $\lambda_{1,2} = \pm i \cdot \sqrt{\det \mathbf{H}}$; $\lambda_1 \neq \lambda_2$: stable (oscillations), simple Sylvester formula

$$\lambda_1 = -\lambda_2 = i\omega; \omega = \sqrt{\det \mathbf{H}}; f(\mathbf{D}) = \sum_{k=1}^{2n} f(\lambda_k) \cdot \prod_{j \neq k} \frac{\mathbf{D} - \lambda_j \cdot \mathbf{I}}{\lambda_k - \lambda_j} = f(\lambda_1) \cdot \frac{\mathbf{D} - \lambda_2 \cdot \mathbf{I}}{\lambda_1 - \lambda_2} + f(\lambda_2) \cdot \frac{\mathbf{D} - \lambda_1 \cdot \mathbf{I}}{\lambda_2 - \lambda_1};$$

$$f(\mathbf{D}) = \mathbf{I} \cdot \left(f(i\omega) \cdot \frac{i\omega}{2i\omega} + f(-i\omega) \cdot \frac{-i\omega}{-2i\omega} \right) + \mathbf{D} \cdot \left(\frac{f(i\omega)}{2i\omega} + \frac{f(-i\omega)}{-2i\omega} \right) = \mathbf{I} \cdot \frac{f(i\omega) + f(-i\omega)}{2} + \mathbf{D} \cdot \frac{f(i\omega) - f(-i\omega)}{2i\omega}$$

2. $\det \mathbf{H} < 0$; $\lambda_{1,2} = \pm \sqrt{-\det \mathbf{H}}$; $\lambda_1 \neq \lambda_2$: unstable (exp growth), simple Sylvester formula

$$\lambda_1 = -\lambda_2 = \omega; \omega = \sqrt{-\det \mathbf{H}}; f(\mathbf{D}) = \sum_{k=1}^{2n} f(\lambda_k) \cdot \prod_{j \neq k} \frac{\mathbf{D} - \lambda_j \cdot \mathbf{I}}{\lambda_k - \lambda_j} = f(\lambda_1) \cdot \frac{\mathbf{D} - \lambda_2 \cdot \mathbf{I}}{\lambda_1 - \lambda_2} + f(\lambda_2) \cdot \frac{\mathbf{D} - \lambda_1 \cdot \mathbf{I}}{\lambda_2 - \lambda_1};$$

$$f(\mathbf{D}) = \mathbf{I} \cdot \left(f(\omega) \cdot \frac{\omega}{2\omega} + f(-\omega) \cdot \frac{-\omega}{-2\omega} \right) + \mathbf{D} \cdot \left(\frac{f(\omega)}{2\omega} + \frac{f(-\omega)}{-2\omega} \right) = \mathbf{I} \cdot \frac{f(\omega) + f(-\omega)}{2} + \mathbf{D} \cdot \frac{f(\omega) - f(-\omega)}{2i\omega}$$

3. $\det \mathbf{H} = 0$; $\lambda_{1,2} = 0$; $\lambda_1 = \lambda_2$: indifferent, equal eigen vectors, general Sylvester formula

with $m=1, l_1 \leq 2$:

$$\lambda_1 = 0; m = 1, l_1 \leq 2; f(\mathbf{D}) = \sum_{i=1}^m \left[\left(\sum_{j=0}^{l_i-1} \frac{\phi_i^{(j)}(\lambda_i)}{j!} (\mathbf{D} - \lambda_i \mathbf{I})^j \right) \prod_{k \neq i} (\mathbf{D} - \lambda_k \mathbf{I})^{l_k} \right] = \phi_1(0) \cdot \mathbf{I} + \phi_1^{(1)}(0) \cdot (\mathbf{D} - 0 \cdot \mathbf{I});$$

$$\phi_1(\lambda) = f(\lambda) / \prod_{j \neq 1} (\lambda - \lambda_j)^{l_j}; \phi_i(0) = f(0); \phi_i^{(1)}(0) = \left. \frac{df(\lambda)}{d\lambda} \right|_{\lambda=0_i} = f'(0); f(\mathbf{D}) = f(0) \cdot \mathbf{I} + f'(0) \cdot \mathbf{D}.$$

With $f[\mathbf{D}] = \exp(\mathbf{D} \cdot s)$ we have

$$\begin{aligned} \det \mathbf{H} > 0; f(\mathbf{D}) = \mathbf{I} \cdot \cos(\omega \cdot s) + \mathbf{D} \cdot \frac{\sin(\omega \cdot s)}{\omega} &= \begin{bmatrix} \cos(\omega \cdot s) + h_{12} \frac{\sin(\omega \cdot s)}{\omega} & h_{22} \frac{\sin(\omega \cdot s)}{\omega} \\ -h_{11} \frac{\sin(\omega \cdot s)}{\omega} & \cos(\omega \cdot s) - h_{12} \frac{\sin(\omega \cdot s)}{\omega} \end{bmatrix}; \omega = \sqrt{\det \mathbf{H}} \\ \det \mathbf{H} < 0; f(D) = \mathbf{I} \cdot \cosh(\omega \cdot s) + \mathbf{D} \cdot \frac{\sinh(\omega \cdot s)}{\omega} &= \begin{bmatrix} \cosh(\omega \cdot s) + h_{12} \frac{\sinh(\omega \cdot s)}{\omega} & h_{22} \frac{\sinh(\omega \cdot s)}{\omega} \\ -h_{11} \frac{\sinh(\omega \cdot s)}{\omega} & \cosh(\omega \cdot s) - h_{12} \frac{\sinh(\omega \cdot s)}{\omega} \end{bmatrix}; \omega = \sqrt{-\det \mathbf{H}} \\ \det \mathbf{H} = 0; f(D) = \mathbf{I} \cdot + \mathbf{D} \cdot s &= \begin{bmatrix} 1 + h_{12}s & h_{22}s \\ -h_{11}s & 1 - h_{12}s \end{bmatrix}; \end{aligned}$$

In case of 1D accelerator Hamiltonians with do not xp term and $h_{12}=h_{21}=0$. Furthermore, h_{22} term is never equal zero, hence

$$\begin{aligned} \det \mathbf{H} = h_{11}h_{22} > 0; f(\mathbf{D}) = \mathbf{I} \cdot \cos(\omega \cdot s) + \mathbf{D} \cdot \frac{\sin(\omega \cdot s)}{\omega} &= \begin{bmatrix} \cos(\sqrt{h_{11}h_{22}} \cdot s) & \sqrt{\frac{h_{22}}{h_{11}}} \cdot \sin(\sqrt{h_{11}h_{22}} \cdot s) \\ -\sqrt{\frac{h_{11}}{h_{22}}} \cdot \sin(\sqrt{h_{11}h_{22}} \cdot s) & \cos(\sqrt{h_{11}h_{22}} \cdot s) \end{bmatrix}; \omega = \sqrt{h_{11}h_{22}} \\ \det \mathbf{H} = h_{11}h_{22} < 0; f(\mathbf{D}) = \mathbf{I} \cdot \cosh(\omega \cdot s) + \mathbf{D} \cdot \frac{\sinh(\omega \cdot s)}{\omega} &= \begin{bmatrix} \cosh(\sqrt{-h_{11}h_{22}} \cdot s) & \sqrt{-\frac{h_{22}}{h_{11}}} \cdot \sinh(\sqrt{-h_{11}h_{22}} \cdot s) \\ \sqrt{-\frac{h_{11}}{h_{22}}} \cdot \sinh(\sqrt{-h_{11}h_{22}} \cdot s) & \cosh(\sqrt{-h_{11}h_{22}} \cdot s) \end{bmatrix}; \omega = \sqrt{-h_{11}h_{22}} \\ \det \mathbf{H} = 0, h_{11} = 0; f(\mathbf{D}) = \mathbf{I} \cdot + \mathbf{D} \cdot s &= \begin{bmatrix} 1 & h_{22} \cdot s \\ 0 & 1 \end{bmatrix}; \end{aligned} \tag{8.1}$$

It was worse noting that for 1D case, there is no difference between under and over-scored conventions:

$$\bar{X} = \underline{X} = \begin{bmatrix} q \\ P \end{bmatrix}$$

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When equations of motion in N-deletional system are decoupled, i.e. the Hamiltonian of the system is a simple sum of the Hamiltonian for each degree of freedom:

$$H = \sum_{k=1}^N H_k; H_k = \frac{1}{2} X_k^T \cdot \mathbf{H}_k \cdot X_k; X_k = \begin{bmatrix} q_k \\ P_k \end{bmatrix}$$

Then matrix for the system in under-scored convection

$$\underline{X} = \begin{bmatrix} X_1 \\ \dots \\ X_i \\ \dots \\ X_N \end{bmatrix}$$

is direct diagonal sum of the individual 2x2 matrices for each degree of freedom:

$$\underline{M} = \exp \left(\underline{S} \cdot \underline{H} \cdot s \right) = \begin{bmatrix} \exp(\sigma \cdot \mathbf{H}_1 \cdot s) & 0 & \dots & 0 & 0 \\ 0 & \dots & \dots & \dots & 0 \\ \dots & \dots & \exp(\sigma \cdot \mathbf{H}_k \cdot s) & \dots & \dots \\ 0 & \dots & \dots & \dots & 0 \\ 0 & \dots & \dots & 0 & \exp(\sigma \cdot \mathbf{H}_N \cdot s) \end{bmatrix} = \oplus \exp(\sigma \cdot \mathbf{H}_k \cdot s) \equiv \oplus \mathbf{M}_k \quad (8.2)$$

where we already know how to calculate 2x2 matrices using three equations in (8.1).

But matrix in over-scored convention is not looking anything like direct sum for 2x2 matrices for uncoupled motion: instead, it has four diagonal $N \times N$ matrices:

$$\bar{M} = \exp \left(\bar{S} \cdot \bar{H} \cdot s \right) = \begin{bmatrix} M_{11} & M_{12} \\ M_{21} & M_{22} \end{bmatrix}; M_{ik} = \begin{bmatrix} [\mathbf{M}_1]_{ik} & \dots & 0 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ 0 & \dots & [\mathbf{M}_j]_{ik} & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ 0 & \dots & 0 & \dots & [\mathbf{M}_N]_{ik} \end{bmatrix}$$

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which is easy to prove noticing that in both conventions we have:

$$q_j \Rightarrow [\mathbf{M}_j]_{11} \cdot q_j + [\mathbf{M}_j]_{21} \cdot P_j; P_j \Rightarrow [\mathbf{M}_j]_{21} \cdot q_j + [\mathbf{M}_j]_{22} \cdot P_j$$

2D case – coupled motion.

For a general linear 2D Hamiltonian we have possibility 10 coefficients, which in the under-scored look like:

$$H = \frac{1}{2} \underline{X}^T \cdot \underline{\mathbf{H}} \cdot \underline{X}; \underline{\mathbf{H}} = \begin{bmatrix} h_{11} & h_{12} & h_{13} & h_{14} \\ h_{12} & h_{22} & h_{23} & h_{24} \\ h_{13} & h_{23} & h_{33} & h_{34} \\ h_{14} & h_{24} & h_{34} & h_{44} \end{bmatrix}; \underline{\mathbf{S}} = \begin{bmatrix} \underline{\sigma} & \mathbf{0} \\ \mathbf{0} & \underline{\sigma} \end{bmatrix}; \underline{\mathbf{D}} = \underline{\mathbf{S}} \cdot \underline{\mathbf{H}} = \begin{bmatrix} h_{12} & h_{22} & h_{23} & h_{24} \\ -h_{11} & -h_{12} & -h_{13} & -h_{14} \\ h_{14} & h_{24} & h_{34} & h_{44} \\ -h_{13} & -h_{23} & -h_{33} & -h_{34} \end{bmatrix};$$

and in the over-scored cases

$$H = \frac{1}{2} \overline{X}^T \cdot \overline{\mathbf{H}} \cdot \overline{X}; \overline{\mathbf{H}} = \begin{bmatrix} H_{11} & H_{12} \\ H_{12}^T & H_{22} \end{bmatrix} = \begin{bmatrix} \mathbf{0} & \mathbf{I} \\ -\mathbf{I} & \mathbf{0} \end{bmatrix}; \overline{\mathbf{D}} = \overline{\mathbf{S}} \cdot \overline{\mathbf{H}} = \begin{bmatrix} H_{12}^T & H_{22} \\ -H_{11} & -H_{12} \end{bmatrix};$$

$$H_{11} = \begin{bmatrix} h_{11} & h_{13} \\ h_{13} & h_{33} \end{bmatrix}; H_{22} = \begin{bmatrix} h_{22} & h_{24} \\ h_{24} & h_{44} \end{bmatrix}; H_{12} = \begin{bmatrix} h_{12} & h_{14} \\ h_{32} & h_{34} \end{bmatrix}.$$

Because system is Hamiltonian, the eigen values of matrix \mathbf{D} are paired as $(\lambda, -\lambda)$ because

$$f(\lambda) = \det(\mathbf{D} - \lambda \cdot \mathbf{I}) \equiv \det(\mathbf{D} - \lambda \cdot \mathbf{I})^T = \det(\mathbf{S} \cdot \mathbf{H} - \lambda \cdot \mathbf{I})^T = \det(\mathbf{H}^T \cdot \mathbf{S}^T - \lambda \cdot \mathbf{I}^T) = \det(-\mathbf{H} \cdot \mathbf{S} - \lambda \cdot \mathbf{I}) = (-1)^{2N} \det(\mathbf{H} \cdot \mathbf{S} + \lambda \cdot \mathbf{I}) = \det(\mathbf{H} \cdot \mathbf{S} + \lambda \cdot \mathbf{I}) = \det(\mathbf{S}(\mathbf{H} \cdot \mathbf{S} + \lambda \cdot \mathbf{I})\mathbf{S}^{-1}) = \det(\mathbf{D} + \lambda \cdot \mathbf{I}) = f(-\lambda);$$

$$f(\lambda) = \sum_{k=0}^{2N} a_k \cdot \lambda^k = f(-\lambda) = \sum_{k=0}^{2N} a_k \cdot (-\lambda)^k \Rightarrow a_k = (-1)^k \cdot a_k \Rightarrow a_{2k+1} = 0; f(\lambda) = \sum_{k=0}^N a_{2k} \cdot \lambda^{2k}.$$

i.e. equation for eigen values is bi-quadratic in order of N – in it is quadratic equation for λ^2 with trivial $a_4 = 1$ and well known but not simple a_0 coefficients:

$$\lambda^4 + a_2 \cdot \lambda^2 + a_0 = 0; \quad a_0 = \det \mathbf{D} = \det \mathbf{H}$$

Because over- and under-scored \mathbf{D} matrices are similar, they have identical eigenvectors and it does not matter what form we are using to calculate less trivial coefficient a_2 :

$$\begin{aligned} \underline{\mathbf{D}} - \lambda \cdot \mathbf{I} &= \begin{bmatrix} h_{12} - \lambda & h_{22} & h_{23} & h_{24} \\ -h_{11} & -h_{12} - \lambda & -h_{13} & -h_{14} \\ h_{14} & h_{24} & h_{34} - \lambda & h_{44} \\ -h_{13} & -h_{23} & -h_{33} & -h_{34} - \lambda \end{bmatrix}; \quad \lambda^2 \begin{vmatrix} h_{12} & h_{22} \\ -h_{11} & -h_{12} \end{vmatrix} + \lambda^2 \begin{vmatrix} h_{34} & h_{44} \\ -h_{33} & -h_{34} \end{vmatrix} \\ & - \lambda^2 \begin{vmatrix} -h_{12} & -h_{14} \\ -h_{23} & -h_{34} \end{vmatrix} + \lambda^2 \begin{vmatrix} -h_{12} & -h_{13} \\ h_{24} & h_{34} \end{vmatrix} + \lambda^2 \begin{vmatrix} h_{12} & h_{24} \\ -h_{13} & -h_{34} \end{vmatrix} - \lambda^2 \begin{vmatrix} h_{12} & h_{23} \\ h_{14} & h_{34} \end{vmatrix}; \\ a_2 &= h_{11} h_{22} - h_{12}^2 + h_{44} h_{33} - h_{34}^2 + 2h_{13} h_{24} - 2h_{14} h_{23}. \end{aligned}$$

and we get to

$$\lambda^2 = -\frac{a_2}{2} \pm \sqrt{\left(\frac{a_2}{2}\right)^2 - a_0};$$

Expression for determinant is not short either

$$\begin{aligned}
 a_o = & h_{14}^2 h_{23}^2 - 2h_{13} h_{14} h_{23} h_{24} + h_{13}^2 h_{24}^2 - h_{14}^2 h_{22} h_{33} + 2h_{12} h_{14} h_{24} h_{33} - h_{11} h_{24}^2 h_{33} \\
 & + 2h_{13} h_{14} h_{22} h_{34} - 2h_{12} h_{14} h_{23} h_{34} - 2h_{12} h_{13} h_{24} h_{34} + 2h_{11} h_{23} h_{24} h_{34} + h_{12}^2 h_{34}^2 \\
 & - h_{11} h_{22} h_{34}^2 - h_{13}^2 h_{22} h_{44} + 2h_{12} h_{13} h_{23} h_{44} - h_{11} h_{23}^2 h_{44} - h_{12}^2 h_{33} h_{44} + h_{11} h_{22} h_{33} h_{44}
 \end{aligned}$$

Fortunately, in most of the case in accelerator problems many of coefficients are zeros:

It takes a bit of effort to calculate. In the most general cases of accelerator Hamiltonian,

$$\begin{aligned}
 \tilde{h} = & \frac{P_1^2 + P_2^2}{2 \cdot p_o} + F \cdot \frac{x^2}{2} + N \cdot x \cdot y + G \cdot \frac{y^2}{2} + L(x \cdot P_y - y \cdot P_x) + \\
 & \frac{\delta^2}{2 \cdot p_o} \cdot \left(\frac{mc}{p_o} \right)^2 + U \cdot \frac{\tau^2}{2} + g_x \cdot x \cdot \delta + g_y \cdot y \cdot \delta + F_x \cdot x \cdot \tau + F_y \cdot y \cdot \tau
 \end{aligned}$$

any of 2D Hamiltonians has zero h_{12} , h_{34} and h_{24} components in making expression a little bit more compact:

$$\begin{aligned}
 a_o = & h_{14}^2 h_{23}^2 + h_{13}^2 h_{24}^2 - h_{14}^2 h_{22} h_{33} - h_{13}^2 h_{22} h_{44} - h_{11} h_{23}^2 h_{44} + h_{11} h_{22} h_{33} h_{44} = \\
 & h_{14}^2 (h_{23}^2 - h_{22} h_{33}) + h_{11} h_{44} (h_{22} h_{33} - h_{23}^2) + h_{13}^2 (h_{24}^2 - h_{22} h_{44}) \dots \\
 a_2 = & h_{11} h_{22} + h_{44} h_{33} - 2h_{14} h_{23}; \quad a_2(x,y) = \frac{F+G}{p_o} + L^2; \quad a_2(x,\tau) = \frac{F}{p_o} + \frac{U}{p_o} \cdot \left(\frac{mc}{p_o} \right)^2.
 \end{aligned}$$

Let's discuss options for two pairs of eigen values $\lambda^2 = -\frac{a_2}{2} \pm \sqrt{\left(\frac{a_2}{2}\right)^2 - a_o}$;

1. $\det \mathbf{H} = a_o \neq \left(\frac{a_2}{2}\right)^2$ and $\det \mathbf{H} = a_o \neq 0$ - four distinct eigen values

$$\lambda_{1,2} = \pm \sqrt{-\frac{a_2}{2} + \sqrt{\left(\frac{a_2}{2}\right)^2 - a_o}}; \lambda_{3,4} = \pm \sqrt{-\frac{a_2}{2} - \sqrt{\left(\frac{a_2}{2}\right)^2 - a_o}}; \frac{\mathbf{D} - \lambda_3 \mathbf{I}}{\lambda - \lambda_3} \cdot \frac{\mathbf{D} + \lambda_3 \mathbf{I}}{\lambda + \lambda_3} = \frac{\mathbf{D}^2 - \lambda_3^2 \mathbf{I}}{\lambda^2 - \lambda_3^2}; \frac{\mathbf{D} - \lambda_2 \mathbf{I}}{\lambda_1 - \lambda_2} = \frac{\mathbf{D} + \lambda_1 \mathbf{I}}{2\lambda_1};$$

$$\exp[\mathbf{D} \cdot s] = e^{\lambda_1 s} \cdot \frac{\mathbf{D} + \lambda_1 \mathbf{I}}{2\lambda_1} \cdot \frac{\mathbf{D}^2 - \lambda_3^2 \mathbf{I}}{\lambda_1^2 - \lambda_3^2} - e^{-\lambda_1 s} \cdot \frac{\mathbf{D} - \lambda_1 \mathbf{I}}{2\lambda_1} \cdot \frac{\mathbf{D}^2 - \lambda_3^2 \mathbf{I}}{\lambda_1^2 - \lambda_3^2} + e^{\lambda_3 s} \cdot \frac{\mathbf{D} + \lambda_3 \mathbf{I}}{2\lambda_3} \cdot \frac{\mathbf{D}^2 - \lambda_1^2 \mathbf{I}}{\lambda_3^2 - \lambda_1^2} - e^{-\lambda_3 s} \cdot \frac{\mathbf{D} - \lambda_3 \mathbf{I}}{2\lambda_3} \cdot \frac{\mathbf{D}^2 - \lambda_1^2 \mathbf{I}}{\lambda_3^2 - \lambda_1^2} =$$

$$\frac{1}{\lambda_1^2 - \lambda_3^2} \cdot \left(\left(\mathbf{D} \cdot \frac{e^{\lambda_1 s} - e^{-\lambda_1 s}}{2\lambda_1} + \mathbf{I} \cdot \frac{e^{\lambda_1 s} + e^{-\lambda_1 s}}{2} \right) \cdot (\mathbf{D}^2 - \lambda_3^2 \mathbf{I}) - \left(\mathbf{D} \cdot \frac{e^{\lambda_3 s} - e^{-\lambda_3 s}}{2\lambda_3} + \mathbf{I} \cdot \frac{e^{\lambda_3 s} + e^{-\lambda_3 s}}{2} \right) \cdot (\mathbf{D}^2 - \lambda_1^2 \mathbf{I}) \right)$$

2. $\det \mathbf{H} = a_o = 0; a_2 \neq 0$, one degenerated eigen value, two distinct non-zero values

$$\lambda_1 = 0; \lambda_{2,3} = \pm \sqrt{-a_2}; m = 3; l_1 = 2; l_{2,3} = 1;$$

$$\lambda_1 = 0; \lambda_{2,3} = \pm \lambda_o \neq 0; m = 3, l_1 \leq 2; l_2 = 1; \prod_{k \neq 1} (\mathbf{D} - \lambda_k I)^{l_k} = (\mathbf{D} - \lambda_o I)^2 (\mathbf{D} + \lambda_o I)^1 = (\mathbf{D}^2 - \lambda_o^2 \cdot \mathbf{I})$$

$$\exp(\mathbf{D}s) = \sum_{i=1}^m \left[\left(\sum_{j=0}^{l_i-1} \frac{\phi_i^{(j)}(\lambda_i)}{j!} (\mathbf{D} - \lambda_i I)^j \right) \prod_{k \neq i} (\mathbf{D} - \lambda_k I)^{l_k} \right] = \phi_1(0) \cdot \mathbf{I} \cdot (\mathbf{D}^2 - \lambda_o^2 \cdot \mathbf{I}) + \phi_1^{(1)}(0) \cdot (\mathbf{D} - 0 \cdot \mathbf{I}) \cdot (\mathbf{D}^2 - \lambda_o^2 \cdot \mathbf{I}) +$$

$$\phi_2(\lambda_o) \cdot (\mathbf{D} - 0 \cdot \mathbf{I})^2 \cdot (\mathbf{D} + \lambda_o \cdot \mathbf{I}) + \phi_3(-\lambda_o) \cdot (\mathbf{D} - 0 \cdot \mathbf{I})^2 \cdot (\mathbf{D} - \lambda_o \cdot \mathbf{I}) =$$

$$\phi_1(0) \cdot (\mathbf{D}^2 - \lambda_o^2 \cdot \mathbf{I}) + \phi_1^{(1)}(0) \cdot \mathbf{D} \cdot (\mathbf{D}^2 - \lambda_o^2 \cdot \mathbf{I}) + \mathbf{D}^2 \cdot (\mathbf{D} \cdot (\phi_2(\lambda_o) + \phi_3(-\lambda_o)) + \lambda_o \cdot \mathbf{I} \cdot (\phi_2(\lambda_o) - \phi_3(-\lambda_o)));$$

$$\phi_1(\lambda) = \frac{e^{\lambda s}}{\lambda^2 - \lambda_o^2}; \phi_1(0) = -\frac{1}{\lambda_o^2} \quad \phi_1^{(1)}(\lambda) = s \cdot \frac{e^{\lambda s}}{\lambda^2 - \lambda_o^2} - 2s \cdot \lambda \frac{e^{\lambda s}}{(\lambda^2 - \lambda_o^2)^2}; \phi_1^{(1)}(0) = -\frac{s}{\lambda_o^2};$$

$$\phi_2(\lambda) = \frac{e^{\lambda s}}{(\lambda - \lambda_3)(\lambda - \lambda_1)}; \phi_2(\lambda_o) = \frac{e^{\lambda_o s}}{2\lambda_o^2}; \phi_3(\lambda) = \frac{e^{\lambda s}}{(\lambda - \lambda_2)(\lambda - \lambda_1)}; \phi_3(-\lambda_o) = \frac{e^{-\lambda_o s}}{-2\lambda_o^2};$$

$$\exp(\mathbf{D}s) = -\frac{\mathbf{D}^2 - \lambda_o^2 \cdot \mathbf{I}}{\lambda_o^2} - s \cdot \frac{\mathbf{D} \cdot (\mathbf{D}^2 - \lambda_o^2 \cdot \mathbf{I})}{\lambda_o^2} + \frac{\mathbf{D}^2}{2\lambda_o^2} \left(\mathbf{D} \cdot (e^{\lambda_o s} - e^{-\lambda_o s}) + \lambda_o \cdot \mathbf{I} \cdot (e^{\lambda_o s} + e^{-\lambda_o s}) \right)$$

3. $\det \mathbf{H} = a_o = \left(\frac{a_2}{2}\right)^2$ we have two pairs of degenerated eigen values

$$\lambda_{1,2} = \pm \lambda_o; \lambda_o = \sqrt{-\frac{a_2}{2}}; m=2; l_{1,2} \leq 2; \exp(\mathbf{D}s) = \sum_{i=1}^m \left[\left[\sum_{j=0}^{l_i-1} \frac{\phi_i^{(j)}(\lambda_i)}{j!} (\mathbf{D} - \lambda_i \mathbf{I})^j \right] \prod_{k \neq i} (\mathbf{D} - \lambda_k \mathbf{I})^{l_k} \right] =$$

$$(\phi_1(\lambda_1) \cdot \mathbf{I} + \phi_1^{(1)}(\lambda_1)(\mathbf{D} - \lambda_1 \mathbf{I})) \cdot (\mathbf{D} - \lambda_2 \mathbf{I})^2 + (\phi_2(\lambda_2) \cdot \mathbf{I} + \phi_2^{(1)}(\lambda_2)(\mathbf{D} - \lambda_2 \mathbf{I})) \cdot (\mathbf{D} - \lambda_1 \mathbf{I})^2;$$

$$\phi_1(\lambda) = \frac{e^{\lambda s}}{(\lambda - \lambda_2)^2}; \frac{d\phi_1(\lambda)}{d\lambda} = s \frac{e^{\lambda s}}{(\lambda - \lambda_2)^2} - 2 \frac{e^{\lambda s}}{(\lambda - \lambda_2)^3}; \phi_2(\lambda) = \frac{e^{\lambda s}}{(\lambda - \lambda_1)^2}; \frac{d\phi_2(\lambda)}{d\lambda} = s \frac{e^{\lambda s}}{(\lambda - \lambda_1)^2} - 2 \frac{e^{\lambda s}}{(\lambda - \lambda_1)^3};$$

$$\phi_1(\lambda_1) = \frac{e^{\lambda_o s}}{4\lambda_o^2}; \phi_1^{(1)}(\lambda_1) = \frac{e^{\lambda_o s}}{4\lambda_o^3}(\lambda_o s - 1); \phi_2(\lambda_2) = \frac{e^{-\lambda_o s}}{4\lambda_o^2}; \phi_2^{(1)}(\lambda_2) = \frac{e^{-\lambda_o s}}{4\lambda_o^3}(\lambda_o s + 1);$$

$$\exp(\mathbf{D}s) = \frac{e^{\lambda_o s}}{4\lambda_o^3} (\lambda_o \cdot \mathbf{I} + (\lambda_o s - 1)(\mathbf{D} - \lambda_o \mathbf{I})) \cdot (\mathbf{D} + \lambda_o \mathbf{I})^2 + \frac{e^{-\lambda_o s}}{4\lambda_o^3} (\lambda_o \cdot \mathbf{I} + (\lambda_o s + 1)(\mathbf{D} + \lambda_o \mathbf{I})) \cdot (\mathbf{D} - \lambda_o \mathbf{I})^2$$

Collecting the terms:

$$\exp(\mathbf{D}s) = \frac{e^{\lambda_o s}}{4\lambda_o^3} (\lambda_o \cdot \mathbf{I} + (\lambda_o s - 1)(\mathbf{D} - \lambda_o \mathbf{I})) \cdot (\mathbf{D} + \lambda_o \mathbf{I})^2 + \frac{e^{-\lambda_o s}}{4\lambda_o^3} (\lambda_o \cdot \mathbf{I} + (\lambda_o s + 1)(\mathbf{D} + \lambda_o \mathbf{I})) \cdot (\mathbf{D} - \lambda_o \mathbf{I})^2 =$$

$$= \frac{e^{\lambda_o s}}{4} \left(\mathbf{I} \cdot (2 - \lambda_o s) + \mathbf{D} \cdot \frac{3 - \lambda_o s}{\lambda_o} + \mathbf{D}^2 \cdot \frac{s}{\lambda_o} + \mathbf{D}^3 \cdot \frac{\lambda_o s - 1}{\lambda_o^3} \right) + \frac{e^{-\lambda_o s}}{4} \left(\mathbf{I} \cdot (2 + \lambda_o s) - \mathbf{D} \cdot \frac{3 + \lambda_o s}{\lambda_o} - \mathbf{D}^2 \cdot \frac{s}{\lambda_o} + \mathbf{D}^3 \cdot \frac{\lambda_o s + 1}{\lambda_o^3} \right);$$

$$\exp(\mathbf{D}s) = \frac{e^{\lambda_o s} + e^{-\lambda_o s}}{2} \cdot \left(2 \cdot \mathbf{I} - \mathbf{D} \cdot s + \mathbf{D}^3 \cdot \frac{s}{\lambda_o^2} \right) + \frac{e^{\lambda_o s} - e^{-\lambda_o s}}{2} \cdot \left(-\mathbf{I} \cdot \lambda_o s + \frac{3\mathbf{D}}{\lambda_o} + \mathbf{D}^2 \cdot \frac{s}{\lambda_o} - \mathbf{D}^3 \right)$$

1. Fully degenerated case: $\lambda_1 = 0$; $m = 1$; $l_1 = 4$ is very easy:

$$\lambda_1 = 0; m = 1; l_1 \leq 4; \exp(\mathbf{D} \cdot s) = \sum_{i=1}^m \left[\left(\sum_{j=0}^{l_i-1} \frac{\phi_i^{(j)}(\lambda_i)}{j!} (\mathbf{D} - \lambda_i \mathbf{I})^j \right) \prod_{k \neq i} (\mathbf{D} - \lambda_k \mathbf{I})^{l_k} \right] =$$

$$\phi_1^{(0)}(0) \cdot \mathbf{I} + \frac{\phi_1^{(1)}(0)}{1!} \cdot (\mathbf{D} - 0 \cdot \mathbf{I}) + \frac{\phi_1^{(2)}(0)}{2!} \cdot (\mathbf{D} - 0 \cdot \mathbf{I})^2 + \frac{\phi_1^{(3)}(0)}{3!} \cdot (\mathbf{D} - 0 \cdot \mathbf{I})^3;$$

$$\phi_1(\lambda) = e^{\lambda \cdot s} \rightarrow \phi_1^{(k)}(\lambda) = s^k \cdot e^{\lambda \cdot s} \Rightarrow \exp(\mathbf{D}s) = \mathbf{I} + \mathbf{D} \cdot s + \frac{(\mathbf{D} \cdot s)^2}{2!} + \frac{(\mathbf{D} \cdot s)^3}{3!} \cdot$$

The later result can be anticipated because all eigen values are zero with maximum Jordan block in \mathbf{D} of 4. and

$$\mathbf{D} = \mathbf{U} \cdot \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \cdot \mathbf{U}^{-1}; \mathbf{D}^4 = \mathbf{0}; \exp[\mathbf{D} \cdot s] = \mathbf{I} + \sum_{k=0}^{\infty} \mathbf{D}^k \cdot \frac{s^k}{k!} = \mathbf{I} + \mathbf{D} \cdot s + \mathbf{D}^2 \cdot \frac{s^2}{2!} + \mathbf{D}^3 \cdot \frac{s^3}{3!} \cdot$$

If \mathbf{D} with all zero eigen values has Jordan maximum with size m , then $\mathbf{D}^m = \mathbf{0}$ and then there is m terms in the Taylor expansion.

In the case of our form of accelerator Hamiltonian, we have 11, generally speaking, independent coefficients (i.e. two, h_{22} and h_{44} , are identical, two are connected. $h_{14}=-h_{23}$, and 8 are simply zeros. Even in this case coefficients are still rather long:

$$\begin{aligned}
 a_0 = \det H = & h_{16}^2 h_{22}^2 h_{35}^2 - 2h_{15} h_{16} h_{22}^2 h_{35} h_{36} + h_{15}^2 h_{22}^2 h_{36}^2 + h_{14}^2 h_{16}^2 h_{22} h_{55} - h_{16}^2 h_{22}^2 h_{33} h_{55} + 2h_{13} h_{16} h_{22}^2 h_{36} h_{55} + \\
 & h_{14}^2 h_{22} h_{36}^2 h_{55} - h_{11} h_{22}^2 h_{36}^2 h_{55} + h_{14}^2 h_{15}^2 h_{22} h_{66} - h_{15}^2 h_{22}^2 h_{33} h_{66} + 2h_{13} h_{15} h_{22}^2 h_{35} h_{66} + h_{14}^2 h_{22} h_{35}^2 h_{66} - h_{11} h_{22}^2 h_{35}^2 h_{66} + \\
 & h_{14}^4 h_{55} h_{66} - h_{11} h_{14}^2 h_{22} h_{55} h_{66} - h_{13}^2 h_{22}^2 h_{55} h_{66} - h_{14}^2 h_{22} h_{33} h_{55} h_{66} + h_{11} h_{22}^2 h_{33} h_{55} h_{66}; \\
 a_2 = & h_{14}^4 - h_{11} h_{14}^2 h_{22} - h_{13}^2 h_{22}^2 - h_{14}^2 h_{22} h_{33} + h_{11} h_{22}^2 h_{33} - 4h_{14} h_{16} h_{22} h_{35} + 4h_{14} h_{15} h_{22} h_{36} - \\
 & h_{16}^2 h_{22} h_{55} - h_{22} h_{36}^2 h_{55} - h_{15}^2 h_{22} h_{66} - h_{22} h_{35}^2 h_{66} + 2h_{14}^2 h_{55} h_{66} + h_{11} h_{22}; \\
 a_4 = & 2h_{14}^2 + h_{22}(h_{11} + h_{33}) + h_{55} h_{66}; a_6 = 1.
 \end{aligned}$$

With exception of a_6 and a_4 the expressions are still too generic to make assumptions and conclusions about their values. Equation for eigen values can be solved analytically:

$$\begin{aligned}
 \lambda_1^2 = & -\frac{1}{6} \left(2a_4 + \frac{2^{4/3} (3a_2 - a_4^2)}{q} - 2^{2/3} q \right); \\
 \lambda_{2,3}^2 = & -\frac{1}{6} \left(2a_4 - \frac{2^{1/3} (1 \pm i\sqrt{3}) (3a_2 - a_4^2)}{q} \mp i \cdot 2^{-1/3} (i + \sqrt{3}) q \right); \\
 q = & \left(3\sqrt{3} \sqrt{27a_0^2 + 4a_2^3 - 18a_0 a_2 a_4 - a_2^2 a_4^2 + 4a_0 a_4^3 - 27a_0 + 9a_2 a_4 - 2a_4^3} \right)^{1/3}.
 \end{aligned}$$

https://en.wikipedia.org/wiki/Cubic_function

Number or real and complex λ_k^2 is determined by the discriminant of the cubic equation

$$\Delta = 18a_0a_2a_4 - 4a_0a_4^3 + a_2^2a_4^2 - 4a_2^3 - 27a_0^2$$

Two other combinations play important role in defining branches of roots of cubic equation:

$$\Delta_0 = a_4^2 - 3a_2; \Delta_1 = 2a_4^3 - 9a_4a_2 + 27a_0.$$

If $\Delta > 0$, then the cubic equation has three distinct real roots:

This corresponds to six distinct eigen values comprised of pairs $\lambda_k, -\lambda_k$ when none of λ_k^2 is zero. λ_k is real or purely imaginary depending on the sign of λ_k^2 .

If $\Delta = 0$ then the cubic equation has a multiple root and all of its roots are real.

If $\Delta_0 = 0$ than all λ_k^2 are identical

$$\lambda_k^2 = -\frac{a_4}{3}, k = 1, 2, 3$$

with sign of a_4 defining if λ_k is real or purely imaginary.

When $a_4 \neq 0$ the level of degeneration (maximum height of the eigen vectors) is 3.

When $a_4 = 0$, all eigen vectors are zero and level of denervation can be 6. But requirement of $a_4 = 0$, $\Delta_0 = 0$ and $\Delta = 0$ mean that $a_2 = 0$ and $a_0 = 0$, e.g. the characteristic equation is

$$p(\lambda) = \det[\mathbf{D} - \lambda\mathbf{I}] = \lambda^6; \rightarrow p(\mathbf{D}) = \mathbf{D}^6 = 0 \rightarrow \exp(\mathbf{D}s) = \mathbf{I} + \sum_{n=1}^5 \frac{\mathbf{D}^n s^n}{n!}$$

If $\Delta_0 \neq 0$ than all λ_k^2 are identical there is a double root

$$\lambda_k^2 = \frac{9a_0 - a_2a_4}{2\Delta_0}; k = 1, 2$$

and one unique

$$\lambda_3^2 = \frac{4a_2a_4 - 9a_0 - a_4^2}{\Delta_0}$$

and we have degeneration of at least second of second order.

If $\Delta < 0$, then the cubic equation has one real root and two non-real complex conjugate roots. Generally, this would correspond to a non-degenerated case.

Again, we know that we have 3 pairs of eigen values $(\lambda_k, -\lambda_k)$, $k=1,2,3$ and the simple case is when all three pairs are distinct (i.e. they are also non-zero, $a_o = \det \mathbf{H} \neq 0$):

1. $\det \mathbf{H} = a_o \neq 0$ - six distinct eigen values $(\lambda_k, -\lambda_k)$, $k=1,2,3$

$$\begin{aligned} \exp[\mathbf{D} \cdot s] = & \left(\mathbf{I} \frac{e^{\lambda_1 s} + e^{-\lambda_1 s}}{2} + \mathbf{D} \frac{e^{\lambda_1 s} - e^{-\lambda_1 s}}{2\lambda_1} \right) \cdot \frac{\mathbf{D}^2 - \lambda_2^2 \mathbf{I}}{\lambda_1^2 - \lambda_2^2} \cdot \frac{\mathbf{D}^2 - \lambda_3^2 \mathbf{I}}{\lambda_1^2 - \lambda_3^2} + \\ & \left(\mathbf{I} \frac{e^{\lambda_2 s} + e^{-\lambda_2 s}}{2} + \mathbf{D} \frac{e^{\lambda_2 s} - e^{-\lambda_2 s}}{2\lambda_1} \right) \cdot \frac{\mathbf{D}^2 - \lambda_1^2 \mathbf{I}}{\lambda_2^2 - \lambda_1^2} \cdot \frac{\mathbf{D}^2 - \lambda_3^2 \mathbf{I}}{\lambda_2^2 - \lambda_3^2} + \\ & \left(\mathbf{I} \frac{e^{\lambda_3 s} + e^{-\lambda_3 s}}{2} + \mathbf{D} \frac{e^{\lambda_3 s} - e^{-\lambda_3 s}}{2\lambda_1} \right) \cdot \frac{\mathbf{D}^2 - \lambda_1^2 \mathbf{I}}{\lambda_3^2 - \lambda_1^2} \cdot \frac{\mathbf{D}^2 - \lambda_2^2 \mathbf{I}}{\lambda_3^2 - \lambda_2^2} \end{aligned}$$

2. $\det \mathbf{H} = a_o \neq 0$ - there can be only 6, 4 or 2 distinct eigen values. In case of odd number of distinct eigen values, even number of them are non-zero pairs, with odd eigen value equal to its partner with opposite sign – i.e. it is zero requiring zero determinant

Let's first consider case when $\lambda_1 = \lambda_2 \neq \lambda_3$:

$$\lambda_{1,2} = \pm \lambda_o; m = 4; l_{1,2} \leq 2; \phi_3(\lambda_3) = \frac{e^{\lambda_3 s}}{(\lambda - \lambda_o)^2 (\lambda + \lambda_o)^2}$$

$$\exp(\mathbf{D}s) = \sum_{i=1}^m \left[\left(\sum_{j=0}^{l_i-1} \frac{\phi_i^{(j)}(\lambda_i)}{j!} (\mathbf{D} - \lambda_i \mathbf{I})^j \right) \prod_{k \neq i} (\mathbf{D} - \lambda_k \mathbf{I})^{l_k} \right] = e^{\lambda_3 s} \frac{(\mathbf{D} - \lambda_o \mathbf{I})^2 \cdot (\mathbf{D} + \lambda_o \mathbf{I})^2}{(\lambda_3 - \lambda_o)^2 (\lambda_3 + \lambda_o)^2} +$$

$$(\phi_1(\lambda_o) \cdot \mathbf{I} + \phi_1^{(1)}(\lambda_o) (\mathbf{D} - \lambda_o \mathbf{I})) \cdot (\mathbf{D} + \lambda_o \mathbf{I})^2 \cdot (\mathbf{D}^2 - \lambda_3^2 \mathbf{I}) + (\phi_2(-\lambda_o) \cdot \mathbf{I} + \phi_2^{(1)}(-\lambda_o) (\mathbf{D} + \lambda_o \mathbf{I})) \cdot (\mathbf{D} - \lambda_o \mathbf{I})^2 \cdot (\mathbf{D}^2 - \lambda_3^2 \mathbf{I}) +;$$

$$\phi_{1,2}(\lambda) = \frac{e^{\lambda s}}{(\lambda^2 - \lambda_3^2)(\lambda \pm \lambda_o)^2}; \frac{d\phi_{1,2}(\lambda)}{d\lambda} = s \frac{e^{\lambda s}}{(\lambda^2 - \lambda_3^2)(\lambda \pm \lambda_o)^2} - \frac{2e^{\lambda s}}{(\lambda^2 - \lambda_3^2)(\lambda \pm \lambda_o)^3} - \frac{2\lambda \cdot e^{\lambda s}}{(\lambda^2 - \lambda_3^2)(\lambda \pm \lambda_o)^3};$$

$$\phi_{1,2}(\pm \lambda_o) = \frac{e^{\pm \lambda_o s}}{(\lambda^2 - \lambda_3^2)(2\lambda_o)^2}; \frac{d\phi_{1,2}(\pm \lambda_o)}{d\lambda} = \frac{e^{\pm \lambda_o s}}{(2\lambda_o)^2 (\lambda^2 - \lambda_3^2)} \left(s \mp \frac{1}{\lambda_o} \mp \frac{2\lambda_o \cdot e^{\pm \lambda_o s}}{(\lambda_o^2 - \lambda_3^2)} \right)$$

Now got to two distinct eigen values:

$$\lambda_{1,2} = \pm \lambda_o; m = 2; l_{1,2} \leq 3;$$

$$\exp(\mathbf{D}s) = \sum_{i=1}^m \left[\left(\sum_{j=0}^{l_i-1} \frac{\phi_i^{(j)}(\lambda_i)}{j!} (\mathbf{D} - \lambda_i \mathbf{I})^j \right) \prod_{k \neq i} (\mathbf{D} - \lambda_k \mathbf{I})^{l_k} \right] =$$

$$\left(\phi_1(\lambda_o) \cdot \mathbf{I} + \phi_1^{(1)}(\lambda_o) (\mathbf{D} - \lambda_o \mathbf{I}) + \frac{\phi_1^{(2)}(\lambda_o) (\mathbf{D} - \lambda_o \mathbf{I})^2}{2} \right) \cdot (\mathbf{D} + \lambda_o \mathbf{I})^3 + \left(\phi_2(-\lambda_o) \cdot \mathbf{I} + \phi_2^{(1)}(-\lambda_o) (\mathbf{D} + \lambda_o \mathbf{I}) + \frac{\phi_2^{(2)}(-\lambda_o) (\mathbf{D} + \lambda_o \mathbf{I})^2}{2} \right) \cdot (\mathbf{D} - \lambda_o \mathbf{I})^3;$$

$$\phi_{1,2}(\lambda) = \frac{e^{\lambda s}}{(\lambda \pm \lambda_o)^3}; \frac{d\phi_{1,2}(\lambda)}{d\lambda} = s \frac{e^{\lambda s}}{(\lambda \pm \lambda_o)^3} - \frac{3e^{\lambda s}}{(\lambda \pm \lambda_o)^4}; \frac{d^2\phi_{1,2}(\lambda)}{d\lambda^2} = s^2 \frac{e^{\lambda s}}{(\lambda \pm \lambda_o)^3} - \frac{6s \cdot e^{\lambda s}}{(\lambda \pm \lambda_o)^4} + \frac{12e^{\lambda s}}{(\lambda \pm \lambda_o)^5}$$

$$\phi_{1,2}(\pm \lambda_o) = \pm \frac{e^{\pm \lambda_o s}}{(2\lambda_o)^3}; \phi_1^{(1)}(\pm \lambda_o) = \pm s \frac{e^{\pm \lambda_o s}}{(2\lambda_o)^3} - \frac{3e^{\pm \lambda_o s}}{(2\lambda_o)^4}; \phi_1^{(2)}(\pm \lambda_o) = \pm s^2 \frac{e^{\pm \lambda_o s}}{(\lambda \pm \lambda_o)^3} - \frac{6s \cdot e^{\pm \lambda_o s}}{(\lambda \pm \lambda_o)^4} \pm \frac{12e^{\pm \lambda_o s}}{(\lambda \pm \lambda_o)^5}$$

3. $\det \mathbf{H} = a_o = 0$ - means that at least one pair of eigen values is zero we need to consider cases of 5, 3 and 1 distinct values. Start from easy case of one, when all eigen values are zero

We can do the same process as we did for

$$\lambda_1 = 0; m = 1; l_1 \leq 6; \exp(\mathbf{D} \cdot s) = \sum_{i=1}^m \left[\left(\sum_{j=0}^{l_i-1} \frac{\phi_i^{(j)}(\lambda_i)}{j!} (\mathbf{D} - \lambda_i \mathbf{I})^j \right) \prod_{k \neq i} (\mathbf{D} - \lambda_k \mathbf{I})^{l_k} \right] =$$

$$\phi_1^{(0)}(0) \cdot \mathbf{I} + \frac{\phi_1^{(1)}(0)}{1!} \cdot (\mathbf{D} - 0 \cdot \mathbf{I}) + \frac{\phi_1^{(2)}(0)}{2!} \cdot (\mathbf{D} - 0 \cdot \mathbf{I})^2 + \frac{\phi_1^{(3)}(0)}{3!} \cdot (\mathbf{D} - 0 \cdot \mathbf{I})^3 + \frac{\phi_1^{(4)}(0)}{4!} \cdot (\mathbf{D} - 0 \cdot \mathbf{I})^4 + \frac{\phi_1^{(5)}(0)}{5!} \cdot (\mathbf{D} - 0 \cdot \mathbf{I})^5;$$

$$\phi_1(\lambda) = e^{\lambda \cdot s} \rightarrow \phi_1^{(k)}(\lambda) = s^k \cdot e^{\lambda \cdot s} \Rightarrow \exp(\mathbf{D}s) = \mathbf{I} + \mathbf{D} \cdot s + \frac{(\mathbf{D} \cdot s)^2}{2!} + \frac{(\mathbf{D} \cdot s)^3}{3!} + \frac{(\mathbf{D} \cdot s)^4}{4!} + \frac{(\mathbf{D} \cdot s)^5}{5!}$$

or remember that $\mathbf{D}^{l_o} = \mathbf{0}$; $\exp[\mathbf{D} \cdot s] = \mathbf{I} + \sum_{k=0}^{l_o-1} \frac{\mathbf{D}^k \cdot s^k}{k!}$.

The case of three distinct eigen values means that we have four zeros and one non-zero pair:

$$\lambda_1 = 0; \{\lambda_2, -\lambda_2\} \neq 0; m = 3; l_1 \leq 4; \exp(\mathbf{D} \cdot s) = \sum_{i=1}^m \left[\left(\sum_{j=0}^{l_i-1} \frac{\phi_i^{(j)}(\lambda_i)}{j!} (\mathbf{D} - \lambda_i \mathbf{I})^j \right) \prod_{k \neq i} (\mathbf{D} - \lambda_k \mathbf{I})^{l_k} \right] =$$

$$\left(\phi_1^{(0)}(0) \cdot \mathbf{I} + \frac{\phi_1^{(1)}(0)}{1!} \cdot (\mathbf{D} - 0 \cdot \mathbf{I}) + \frac{\phi_1^{(2)}(0)}{2!} \cdot (\mathbf{D} - 0 \cdot \mathbf{I})^2 + \frac{\phi_1^{(3)}(0)}{3!} \cdot (\mathbf{D} - 0 \cdot \mathbf{I})^3 \right) \cdot (\mathbf{D}^2 - \lambda_2^2 \mathbf{I}) +$$

$$\phi_2^{(0)}(\lambda_2) \cdot (\mathbf{D} - 0 \cdot \mathbf{I})^4 + \phi_2^{(0)}(-\lambda_2) (\mathbf{D} - 0 \cdot \mathbf{I})^4; \phi_2^{(0)}(\pm \lambda_2) = \frac{e^{\pm \lambda_2 \cdot s}}{(\pm \lambda_2 - \lambda_1)^4} = \frac{e^{\pm \lambda_2 \cdot s}}{\lambda_2^4};$$

$$\phi_1(\lambda) = \frac{e^{\lambda \cdot s}}{\lambda^2 - \lambda_2^2}; \phi_1^{(1)}(\lambda) = s \cdot \frac{e^{\lambda \cdot s}}{\lambda^2 - \lambda_2^2} - \frac{2\lambda \cdot e^{\lambda \cdot s}}{(\lambda^2 - \lambda_2^2)^2}; \phi_1^{(2)}(\lambda) = s^2 \cdot \frac{e^{\lambda \cdot s}}{\lambda^2 - \lambda_2^2} - 4s \cdot \frac{\lambda \cdot e^{\lambda \cdot s}}{(\lambda^2 - \lambda_2^2)^2} - 2 \frac{e^{\lambda \cdot s}}{(\lambda^2 - \lambda_2^2)^2} + 8 \frac{\lambda^2 \cdot e^{\lambda \cdot s}}{(\lambda^2 - \lambda_2^2)^2};$$

$$\phi_1^{(2)}(\lambda) = s^3 \cdot \frac{e^{\lambda \cdot s}}{\lambda^2 - \lambda_2^2} + 3s \cdot e^{\lambda \cdot s} \left(\frac{8\lambda^2}{(\lambda^2 - \lambda_2^2)^3} - \frac{2}{(\lambda^2 - \lambda_2^2)^2} \right) - 6 \cdot e^{\lambda \cdot s} \frac{s^2 \lambda}{(\lambda^2 - \lambda_2^2)^2} + e^{\lambda \cdot s} \left(\frac{24\lambda}{(\lambda^2 - \lambda_2^2)^2} - \frac{48\lambda^3}{(\lambda^2 - \lambda_2^2)^2} \right);$$

$$\phi_1(0) = -\frac{1}{\lambda_2^2}; \phi_1^{(0)}(0) = -\frac{s}{\lambda_2^2}; \phi_1^{(2)}(0) = -\frac{2 + \lambda_2^2 s^2}{\lambda_2^4}; \phi_1^{(3)}(0) = -\frac{s(2 + \lambda_2^2 s^2)}{\lambda_2^4};$$

$$\exp(\mathbf{D} \cdot s) = \mathbf{D}^4 \frac{e^{\lambda_2 \cdot s} + e^{-\lambda_2 \cdot s}}{\lambda_2^4} - \left(\frac{1}{\lambda_2^2} \mathbf{I} + \frac{s}{\lambda_2^2} \mathbf{D} + \frac{2 + \lambda_2^2 s^2}{\lambda_2^4} \frac{\mathbf{D}^2}{2!} + \frac{s(2 + \lambda_2^2 s^2)}{\lambda_2^4} \frac{\mathbf{D}^3}{3!} \right) (\mathbf{D}^2 - \lambda_2^2 \mathbf{I}).$$

The case of five distinct number means that we have two zeros and two distinct non-zero pairs:

$$\lambda_1 = 0; \{\lambda_{2,3}, -\lambda_{2,3}\} \neq 0; m = 5; l_1 \leq 2; \mathbf{D} - \lambda_1 \cdot \mathbf{I} \equiv \mathbf{D};$$

$$\exp(\mathbf{D} \cdot s) = \sum_{i=1}^m \left[\left(\sum_{j=0}^{l_i-1} \frac{\phi_i^{(j)}(\lambda_i)}{j!} (\mathbf{D} - \lambda_i \mathbf{I})^j \right) \prod_{k \neq i} (\mathbf{D} - \lambda_k \mathbf{I})^{l_k} \right] = \left(\phi_1^{(0)}(0) \cdot \mathbf{I} + \frac{\phi_1^{(1)}(0)}{1!} \cdot (\mathbf{D} - 0 \cdot \mathbf{I}) \right) \cdot (\mathbf{D}^2 - \lambda_2^2 \mathbf{I})(\mathbf{D}^2 - \lambda_3^2 \mathbf{I})$$

$$+ \left(\phi_2^{(0)}(\lambda_2) + \phi_2^{(0)}(-\lambda_2) \right) \cdot \mathbf{D}^2 \cdot (\mathbf{D}^2 - \lambda_3^2 \mathbf{I}) + \left(\phi_2^{(0)}(\lambda_3) + \phi_2^{(0)}(-\lambda_3) \right) \cdot \mathbf{D}^2 \cdot (\mathbf{D}^2 - \lambda_2^2 \mathbf{I}) +$$

$$\phi_2^{(0)}(\pm \lambda_2) = \frac{e^{\pm \lambda_2 \cdot s}}{(\pm \lambda_2 - \lambda_1)^2 (\lambda_2^2 - \lambda_3^2)} = \frac{e^{\pm \lambda_2 \cdot s}}{\lambda_2^2 (\lambda_2^2 - \lambda_3^2)}; \phi_2^{(0)}(\pm \lambda_3) = \frac{e^{\pm \lambda_3 \cdot s}}{\lambda_3^2 (\lambda_3^2 - \lambda_2^2)}$$

$$\phi_1(\lambda) = \frac{e^{\lambda \cdot s}}{(\lambda^2 - \lambda_2^2)(\lambda^2 - \lambda_3^2)}; \phi_1^{(1)}(\lambda) = s \cdot \frac{e^{\lambda \cdot s}}{(\lambda^2 - \lambda_2^2)(\lambda^2 - \lambda_3^2)} - \frac{2\lambda \cdot e^{\lambda \cdot s}}{(\lambda^2 - \lambda_2^2)^2 (\lambda^2 - \lambda_3^2)} - \frac{2\lambda \cdot e^{\lambda \cdot s}}{(\lambda^2 - \lambda_2^2)(\lambda^2 - \lambda_3^2)^2};$$

$$\phi_1(0) = \frac{1}{\lambda_2^2 \lambda_3^2}; \phi_1^{(1)}(0) = \frac{s}{\lambda_2^2 \lambda_3^2}; \exp(\mathbf{D} \cdot s) = \frac{1}{\lambda_2^2 \lambda_3^2} (\mathbf{I} + s\mathbf{D}) (\mathbf{D}^2 - \lambda_2^2 \mathbf{I})(\mathbf{D}^2 - \lambda_3^2 \mathbf{I}) +$$

$$\frac{\mathbf{D}^2}{\lambda_2^2 - \lambda_3^2} \cdot \left(\frac{e^{\lambda_2 \cdot s} + e^{-\lambda_2 \cdot s}}{\lambda_2^2} (\mathbf{D}^2 - \lambda_3^2 \mathbf{I}) - \frac{e^{\lambda_3 \cdot s} + e^{-\lambda_3 \cdot s}}{\lambda_3^2} (\mathbf{D}^2 - \lambda_2^2 \mathbf{I}) \right)$$

What we learned?

- It is important to pay attentions when using Sylvester formulae, especially when we are considering degenerates cases
- Because of $(\lambda, -\lambda)$ pairing for linear Hamiltonian system, we have analytical expressions (long for general 3D case) for eigen values
- For each case, depending on number of distinct eigen values, we also can write analytical expression for $\exp[\mathbf{D}s]$, i.e. the transport matrix of any element in accelerator

Let's for a distraction take square root of 2x2 matrix:

$$\mathbf{M} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}; \det(\mathbf{M} - \lambda \cdot \mathbf{I}) = \lambda^2 - \lambda \cdot \text{tr}\mathbf{M} + \det\mathbf{M} = 0; \lambda_{1,2} = \frac{\text{tr}\mathbf{M}}{2} \pm \sqrt{\left(\frac{\text{tr}\mathbf{M}}{2}\right)^2 - \det\mathbf{M}}$$

There is degenerated case only when square root is zero, otherwise we have simple

$$\lambda_1 = \frac{\text{tr}\mathbf{M}}{2} + d; \lambda_2 = \frac{\text{tr}\mathbf{M}}{2} - d; \lambda_1 - \lambda_2 = 2d; d = +\sqrt{\left(\frac{\text{tr}\mathbf{M}}{2}\right)^2 - \det\mathbf{M}}; \lambda_1 \lambda_2 = \det\mathbf{M}$$

$$\sqrt{\mathbf{M}} = \pm \sqrt{\lambda_1} \cdot \frac{\mathbf{M} - \lambda_2 \cdot \mathbf{I}}{\lambda_1 - \lambda_2} \pm \sqrt{\lambda_2} \cdot \frac{\mathbf{M} - \lambda_1 \cdot \mathbf{I}}{\lambda_2 - \lambda_1} = \pm \sqrt{\lambda_1} \cdot \frac{\mathbf{M} - \lambda_2 \cdot \mathbf{I}}{2d} \mp \sqrt{\lambda_2} \cdot \frac{\mathbf{M} - \lambda_1 \cdot \mathbf{I}}{2d}$$

$$\sqrt{\mathbf{M}}_{+-} = \frac{\sqrt{\lambda_1} \cdot (\mathbf{M} - \lambda_2 \cdot \mathbf{I}) + \sqrt{\lambda_2} \cdot (\mathbf{M} - \lambda_1 \cdot \mathbf{I})}{2d} = \frac{\mathbf{M} - \mathbf{I} \cdot \sqrt{\lambda_1 \lambda_2}}{2d} (\sqrt{\lambda_1} + \sqrt{\lambda_2})$$

$$\sqrt{\mathbf{M}}_{++} = \frac{\sqrt{\lambda_1} \cdot (\mathbf{M} - \lambda_2 \cdot \mathbf{I}) - \sqrt{\lambda_2} \cdot (\mathbf{M} - \lambda_1 \cdot \mathbf{I})}{2d} = \frac{\mathbf{M} + \mathbf{I} \cdot \sqrt{\lambda_1 \lambda_2}}{2d} (\sqrt{\lambda_1} - \sqrt{\lambda_2})$$

$$\sqrt{\mathbf{M}}_{-+} = -\sqrt{\mathbf{M}}_{+-}; \sqrt{\mathbf{M}}_{--} = -\sqrt{\mathbf{M}}_{++}$$

i.e. we have 4 solutions, but two pairs are simple result of $(-I)^2 = I^2 = I$. But two solutions are distinct:

$$\lambda_1 = \frac{\text{tr}\mathbf{M}}{2} + d; \lambda_2 = \frac{\text{tr}\mathbf{M}}{2} - d; \lambda_1 - \lambda_2 = 2d; d = +\sqrt{\left(\frac{\text{tr}\mathbf{M}}{2}\right)^2 - \det\mathbf{M}}; \lambda_1 \lambda_2 = \det\mathbf{M}$$

$$\sqrt{\mathbf{M}}_1 = \pm \frac{\mathbf{M} - \mathbf{I} \cdot \sqrt{\det\mathbf{M}}}{2d} (\sqrt{\lambda_1} + \sqrt{\lambda_2}); (\sqrt{\mathbf{M}}_1)^2 = \frac{(\mathbf{M} - \mathbf{I} \cdot \sqrt{\det\mathbf{M}})^2}{4d^2} (\sqrt{\lambda_1} + \sqrt{\lambda_2})^2$$

$$\sqrt{\mathbf{M}}_2 = \pm \frac{\mathbf{M} - \mathbf{I} \cdot \sqrt{\det\mathbf{M}}}{2d} (\sqrt{\lambda_1} - \sqrt{\lambda_2}); (\sqrt{\mathbf{M}}_2)^2 = \frac{(\mathbf{M} + \mathbf{I} \cdot \sqrt{\det\mathbf{M}})^2}{4d^2} (\sqrt{\lambda_1} - \sqrt{\lambda_2})^2$$

$$(\mathbf{M} \pm \mathbf{I} \cdot \sqrt{\det\mathbf{M}})^2 = \mathbf{M}^2 \pm 2\sqrt{\det\mathbf{M}} \cdot \mathbf{M} + \mathbf{I} \cdot \det\mathbf{M}; 4d^2 = (\text{tr}\mathbf{M})^2 - 4\det\mathbf{M};$$

$$(\sqrt{\lambda_1} + \sqrt{\lambda_2})^2 = \lambda_1 + \lambda_2 + 2\sqrt{\lambda_1 \lambda_2} = \text{tr}\mathbf{M} + 2\sqrt{\det\mathbf{M}}$$

$$(\sqrt{\lambda_1} - \sqrt{\lambda_2})^2 = \lambda_1 + \lambda_2 - 2\sqrt{\lambda_1 \lambda_2} = \text{tr}\mathbf{M} - 2\sqrt{\det\mathbf{M}}$$

with additional work to do

$$(\sqrt{\mathbf{M}}_{1,2})^2 = \frac{\mathbf{M}^2 \pm 2\sqrt{\det\mathbf{M}} \cdot \mathbf{M} + \mathbf{I} \cdot \det\mathbf{M}}{\text{tr}\mathbf{M} \pm 2\sqrt{\det\mathbf{M}}};$$

$$\mathbf{M}^2 + \mathbf{I} \cdot \det\mathbf{M} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}^2 + \begin{bmatrix} ad-bc & 0 \\ 0 & ad-bc \end{bmatrix} = \begin{bmatrix} a(a+d) & b(a+d) \\ c(a+d) & d(a+d) \end{bmatrix} = \mathbf{M} \cdot \text{tr}\mathbf{M};$$

$$\mathbf{M}^2 \pm 2\sqrt{\det\mathbf{M}} \cdot \mathbf{M} + \mathbf{I} \cdot \det\mathbf{M} = \mathbf{M} \cdot (\text{tr}\mathbf{M} \pm 2\sqrt{\det\mathbf{M}}) \#$$

to prove that all four solutions are indeed square roots of 2x2 matrix with distinct eigen values.

Now let's look at degenerated case with $d=0$:

$$\lambda_o = \lambda_1 = \lambda_2 = \frac{\text{tr}\mathbf{M}}{2} \quad d = +\sqrt{\left(\frac{\text{tr}\mathbf{M}}{2}\right)^2 - \det\mathbf{M}} = 0; \quad \lambda_1 \lambda_2 = \det\mathbf{M} \equiv \left(\frac{\text{tr}\mathbf{M}}{2}\right)^2;$$

$$m=1, \quad l_1 \leq 2; \quad f(\mathbf{M}) = \sum_{i=1}^m \left[\left(\sum_{j=0}^{l_i-1} \frac{\phi_i^{(j)}(\lambda_i)}{j!} (\mathbf{M} - \lambda_i \mathbf{I})^j \right) \prod_{k \neq i} (\mathbf{D} - \lambda_k \mathbf{I})^{l_k} \right] = \phi_1(\lambda_o) \cdot \mathbf{I} + \phi_1^{(1)}(\lambda_o) \cdot (\mathbf{M} - \lambda_o \cdot \mathbf{I});$$

$$\phi_1(\lambda) = f(\lambda) / \prod_{j \neq 1} (\lambda - \lambda_j)^{l_j}; \quad \phi_1(\lambda_o) = \sqrt{\lambda_o}; \quad \phi_1^{(1)}(\lambda) = \left. \frac{df\sqrt{\lambda}}{d\lambda} \right|_{\lambda} = \frac{1}{2\sqrt{\lambda_o}};$$

$$\sqrt{\mathbf{M}} = \sqrt{\lambda_o} \cdot \mathbf{I} + \frac{\mathbf{M} - \lambda_o \cdot \mathbf{I}}{2\sqrt{\lambda_o}} = \frac{\mathbf{M} + \lambda_o \cdot \mathbf{I}}{2\sqrt{\lambda_o}} \Rightarrow \sqrt{\mathbf{M}}_{1,2} = \pm \frac{\mathbf{M} + \lambda_o \cdot \mathbf{I}}{2\sqrt{\lambda_o}}.$$

Let's check that indeed this is a solution

$$\lambda_o = \lambda_1 = \lambda_2 = \frac{\text{tr}\mathbf{M}}{2} \quad d = +\sqrt{\left(\frac{\text{tr}\mathbf{M}}{2}\right)^2 - \det\mathbf{M}} = 0; \quad \lambda_1 \lambda_2 = \det\mathbf{M} \equiv \left(\frac{\text{tr}\mathbf{M}}{2}\right)^2;$$

$$(\sqrt{\mathbf{M}}_{1,2})^2 = \pm \frac{\mathbf{M}^2 + 2\lambda_o \cdot \mathbf{M} + \lambda_o^2 \cdot \mathbf{I}}{4\lambda_o} = \frac{\mathbf{M}}{2} + \frac{\mathbf{M}^2 + \lambda_o^2 \cdot \mathbf{I}}{2(a+d)}$$

$$\left(\frac{\text{tr}\mathbf{M}}{2}\right)^2 - \det\mathbf{M} \Rightarrow 4 = (a+d)^2 \Rightarrow \lambda_o^2 = \frac{(a+d)^2}{4} = ad - bc;$$

$$\mathbf{M}^2 + \lambda_o^2 \cdot \mathbf{I} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}^2 + \begin{bmatrix} ad-bc & 0 \\ 0 & ad-bc \end{bmatrix} = \begin{bmatrix} a^2+ad & b(a+d) \\ b(a+d) & d^2+ad \end{bmatrix} = 2\lambda_o \cdot \mathbf{M};$$

$$(\sqrt{\mathbf{M}}_{1,2})^2 = \frac{\mathbf{M}}{2} + \frac{\mathbf{M}}{2} = \mathbf{M} \#$$

The only case we cannot consider here when eigen vectors are zero, i.e. both the trace and determinant of matrix are zero

$$\mathbf{M} = \begin{bmatrix} a & b \\ c & -a \end{bmatrix}; a = \pm \sqrt{-bc}; \lambda_0 = \lambda_1 = \lambda_2 = 0; \mathbf{M}^2 = \begin{bmatrix} a^2 + bc & 0 \\ 0 & a^2 + bc \end{bmatrix} \equiv \mathbf{0}.$$

and we have zero in the denominator for our solution. This is the case when Sylvester formula does not provide us with solution. It does not mean that does not exist – it means that method we relied upon (Taylor expansion) is no longer useful because derivatives at the value(s) of eigen number(s) become infinite. But as we can see from the above equation, there is infinite number of solutions for square root of zero matrix.

When you meet such challenge, one of the ways to expand the function at location where derivatives exist, for example expand $\sqrt{\mathbf{I} + (\mathbf{M} - \mathbf{I})}$ and look for solution of matrix equation $(\mathbf{I} + \mathbf{A})^2 = \mathbf{M} - \mathbf{I}$ but this is entire new area of discussions, and we do not have time to go there.

Square roots of real matrix are not necessarily real with an obvious example

$$\sqrt{\begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}} = \pm i \cdot \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

but what is probably even more interesting for us that it has infinite number of real solutions:

$$\mathbf{A}^2 = \begin{bmatrix} a & b \\ c & -a \end{bmatrix}^2 = \begin{bmatrix} a^2 + bc & 0 \\ 0 & a^2 + bc \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} \quad \forall \mathbf{A} \text{ with } \text{tr}\mathbf{A} = 0 \text{ and } \det\mathbf{A} = -(a^2 + bc) = 1$$

again, pointing to the fact that not all matrix equations have unique roots and, in some cases, can have infinite number of “solutions” (branches). I suggest that as exercise at home you would check when square root expressions, we derived above are matrices with real numbers.