Math 17B

Kouba

Using Eigenvalues and Eigenvectors to Solve Matrix Algebra Problems

DERIVE A FORMULA FOR POWERS OF A MATRIX APPLIED TO ITS EIGENVECTOR:

Let A be a matrix and assume that λ is an eigenvalue with eigenvector V. Then

$$AV = \lambda V \longrightarrow$$

$$A^{2}V = A(AV) = A(\lambda V) = \lambda(AV) = \lambda(\lambda V) = \lambda^{2}V \longrightarrow$$

$$A^{3}V = A(A^{2}V) = A(\lambda^{2}V) = \lambda^{2}(AV) = \lambda^{2}(\lambda V) = \lambda^{3}V \longrightarrow$$

$$A^{4}V = A(A^{3}V) = A(\lambda^{3}V) = \lambda^{3}(AV) = \lambda^{3}(\lambda V) = \lambda^{4}V \longrightarrow$$

$$(P) \qquad A^{k}V = \lambda^{k}V \quad \text{for} \quad k = 1, 2, 3, 4, \cdots$$

USE THE ABOVE FORMULA TO SOLVE THE FOLLOWING PROBLEM:

EXAMPLE: Consider matrix $A = \begin{pmatrix} -1/2 & 5/4 \\ 1 & 3/2 \end{pmatrix}$. It can be shown that it's eigenvalues are $\lambda_1 = 2$ and $\lambda_2 = -1$ with eigenvectors $V_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ and $V_2 = \begin{pmatrix} -5 \\ 2 \end{pmatrix}$, resp.

Use the eigenvalues and eigenvectors for matrix A to determine $A^{30}\left(\begin{array}{c}13\\2\end{array}\right)$.

Begin by writing vector $\binom{13}{2}$ as a linear combination of the eigenvectors $\binom{1}{2}$ and $\binom{-5}{2}$:

$$\begin{pmatrix} 13 \\ 2 \end{pmatrix} = (c_1) \begin{pmatrix} 1 \\ 2 \end{pmatrix} + (c_2) \begin{pmatrix} -5 \\ 2 \end{pmatrix} \longrightarrow$$

$$13 = c_1 - 5c_2$$

$$2 = 2c_1 + 2c_2 \longrightarrow$$

$$-26 = -2c_1 + 10c_2$$

$$2 = 2c_1 + 2c_2 \longrightarrow -24 = 12c_2 \longrightarrow c_2 = -2 \text{ and } c_1 = 3.$$

Thus, we have
$$\binom{13}{2} = (3) \binom{1}{2} + (-2) \binom{-5}{2} \longrightarrow$$

$$A^{30} \begin{pmatrix} 13 \\ 2 \end{pmatrix} = A^{30} \left((3) \begin{pmatrix} 1 \\ 2 \end{pmatrix} + (-2) \begin{pmatrix} -5 \\ 2 \end{pmatrix} \right)$$
$$= A^{30} \left((3) \begin{pmatrix} 1 \\ 2 \end{pmatrix} \right) + A^{30} \left((-2) \begin{pmatrix} -5 \\ 2 \end{pmatrix} \right)$$
$$= (3) \left(A^{30} \begin{pmatrix} 1 \\ 2 \end{pmatrix} \right) + (-2) \left(A^{30} \begin{pmatrix} -5 \\ 2 \end{pmatrix} \right)$$

(Now use equation (P).)

$$= (3) \left((2)^{30} {1 \choose 2} \right) + (-2) \left((-1)^{30} {-5 \choose 2} \right)$$

$$= \left((3)(2)^{30} \atop (3)(2)^{31} \right) + \left(10 \atop -4 \right)$$

$$= \left(3, 221, 225, 482 \atop 6, 442, 450, 940 \right).$$