

Matrix Powers

$$\text{Let } D = \begin{bmatrix} 3 & 0 & -2 \\ 1 & 1 & -1 \\ 1 & 0 & 0 \end{bmatrix}$$

Through calcs, $p(\lambda) = -(\lambda-1)^2(\lambda-2)$

$\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$ are lin. indept. evecs w/ evals 1

$\begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$ is an eigenvec w/ eigenval 2.

Rmk: $\left\{ \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} \right\}$ is an eigenbasis of D .

Find $D^{10} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$ and $D^{10} \begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix}$

$$\text{i) } D \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} = 2 \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} \Rightarrow D^k \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} = 2^k \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} \Rightarrow D^{10} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} = 2^{10} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2048 \\ 1024 \\ 1024 \end{bmatrix}$$

ii) $\begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix}$ is not an eigenvector but it is a lin comb. of eigenvectors.

$$D^{10} \begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix} = D^{10} \left(\begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} + 2 \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \right)$$

$$= D^{10} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} + 2 D^{10} \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$= (2)^{10} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} + 2(1)^{10} \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 2048 \\ 1024 \\ 1024 \end{bmatrix} + \begin{bmatrix} 0 \\ 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 2048 \\ 1026 \\ 1024 \end{bmatrix}$$

$$A = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \quad A^8 \begin{bmatrix} 1 \\ 0 \end{bmatrix} = ? \quad A^8 = ?$$

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evals $p(\lambda) = \det \begin{bmatrix} 1-\lambda & -1 \\ 1 & 1-\lambda \end{bmatrix} = (1-\lambda)^2 + 1 = \lambda^2 - 2\lambda + 2$

$$\frac{-b \pm \sqrt{b^2 - 4ac}}{2a} = \frac{2 \pm \sqrt{-4}}{2} = 1 \pm \frac{\sqrt{4} \sqrt{-1}}{2} = 1 \pm i$$

The eigenvalues are $\lambda = 1-i$ and $1+i$

vecs For $\lambda = 1-i$, $A - I(1-i) = \begin{bmatrix} i & -1 \\ 1 & i \end{bmatrix} \xrightarrow{R_1 \rightarrow R_1 - iR_2} \begin{bmatrix} 0 & -1-i^2 \\ 1 & i \end{bmatrix} \rightarrow \begin{bmatrix} 1 & i \\ 0 & 0 \end{bmatrix} \quad \begin{bmatrix} x \\ y \end{bmatrix} = s \begin{bmatrix} -i \\ 1 \end{bmatrix}$

For $\lambda = 1+i$, $A - I(1+i) = \begin{bmatrix} -i & -1 \\ 1 & -i \end{bmatrix} \rightarrow \begin{bmatrix} 0 & -1-i^2 \\ 1 & -i \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -i \\ 0 & 0 \end{bmatrix} \quad \begin{bmatrix} x \\ y \end{bmatrix} = s \begin{bmatrix} i \\ 1 \end{bmatrix}$

$$\begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} i \\ 1 \end{bmatrix} - \begin{bmatrix} -i \\ 1 \end{bmatrix} = \begin{bmatrix} 2i \\ 0 \end{bmatrix} \left(\frac{1}{2i} \right)$$

$$A^8 \begin{bmatrix} 1 \\ 0 \end{bmatrix} = A^8 \left[\left(\frac{1}{2i} \right) \left(\begin{bmatrix} i \\ 1 \end{bmatrix} - \begin{bmatrix} -i \\ 1 \end{bmatrix} \right) \right]$$

$$= \left(\frac{1}{2i} \right) \left[A^8 \begin{bmatrix} i \\ 1 \end{bmatrix} - A^8 \begin{bmatrix} -i \\ 1 \end{bmatrix} \right]$$

$$= \left(\frac{1}{2i} \right) \left[(1+i)^8 \begin{bmatrix} i \\ 1 \end{bmatrix} - (1-i)^8 \begin{bmatrix} -i \\ 1 \end{bmatrix} \right]$$

$$= \left(\frac{1}{2i} \right) \left[(\sqrt{2} e^{i\pi/4})^8 \begin{bmatrix} i \\ 1 \end{bmatrix} - (\sqrt{2} e^{-i\pi/4})^8 \begin{bmatrix} -i \\ 1 \end{bmatrix} \right]$$

$$= \left(\frac{1}{2i} \right) \left(\sqrt{2}^8 e^{2\pi i} \begin{bmatrix} i \\ 1 \end{bmatrix} - \sqrt{2}^8 e^{-2\pi i} \begin{bmatrix} -i \\ 1 \end{bmatrix} \right)$$

$$e^{2\pi i} = 1$$

$$= \frac{1}{2i} (2^4 \begin{bmatrix} i \\ 1 \end{bmatrix} - 2^4 \begin{bmatrix} -i \\ 1 \end{bmatrix})$$

$$= \frac{1}{2i} \begin{bmatrix} 32i \\ 0 \end{bmatrix} = \begin{bmatrix} 16 \\ 0 \end{bmatrix}$$

One similarly computes $A^8 \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 16 \end{bmatrix}$

$$A^8 = \begin{bmatrix} | & | \\ A^8(e_1) & A^8(e_2) \\ | & | \end{bmatrix} = \begin{bmatrix} 16 & 0 \\ 0 & 16 \end{bmatrix}$$

Hilroy

Matrix Powers - Applications to Random Walks

Let P be an $n \times n$ transition matrix with all entries > 0 .

- ① 1 is an eigenvalue of P and
- ①.5 there is a unique probability vector \vec{k} such that $P\vec{k} = \vec{k}$
- ② All other eigenvalues of P , $|\lambda| < 1$
- ③ For any probability vector \vec{x}_0

$$\lim_{n \rightarrow \infty} P^n \vec{x}_0 = \vec{k}, \text{ independent of } \vec{x}_0$$

\vec{k} is called the equilibrium probability.

[Eg] $P = \begin{bmatrix} 1/2 & 1/4 & 1/4 \\ 1/4 & 1/4 & 1/4 \\ 1/4 & 1/2 & 1/2 \end{bmatrix}$ Find X^n and $\lim_{n \rightarrow \infty} P^n X_0$ if

i) $X_0 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$
 ii) $X_0 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$

$$p(\lambda) = \det(P - \lambda I) = -\lambda(\lambda - 1)(\lambda - 1/4)$$

$$\lambda_1 = 1$$

$$\lambda_2 = 1/4$$

$$\lambda_3 = 0$$

evect: $[4 \ 3 \ 5]^T$
 evect: $[1 \ 0 \ -1]^T$
 evect: $[0 \ -1 \ 1]^T$

i) $P^n \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = P^n \left(C_1 \begin{bmatrix} 4 \\ 3 \\ 5 \end{bmatrix} + C_2 \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + C_3 \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix} \right)$

$$\left[\begin{array}{ccc|c} 4 & 1 & 0 & 1 \\ 3 & 0 & -1 & 0 \\ 5 & -1 & 1 & 0 \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 0 & 0 & 1/2 \\ 0 & 1 & 0 & 2/3 \\ 0 & 0 & 1 & 3/4 \end{array} \right]$$

because linear

$$= P^n \left(\frac{1}{2} \begin{bmatrix} 4 \\ 3 \\ 5 \end{bmatrix} + \frac{2}{3} \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + \frac{3}{4} \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix} \right)$$

$$= \frac{1}{2} P^n \begin{bmatrix} 4 \\ 3 \\ 5 \end{bmatrix} + \frac{2}{3} P^n \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + \frac{3}{4} P^n \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$$

$$= \frac{1}{2} (1)^n \begin{bmatrix} 4 \\ 3 \\ 5 \end{bmatrix} + \frac{2}{3} \left(\frac{1}{4}\right)^n \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + \frac{3}{4} 0 \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$$

$$\lim_{n \rightarrow \infty} P^n \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 4 \\ 3 \\ 5 \end{bmatrix} = \begin{bmatrix} 2 \\ 1.5 \\ 2.5 \end{bmatrix}$$

ii) $P^n \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = P^n \left(\frac{1}{2} (1)^n \begin{bmatrix} 4 \\ 3 \\ 5 \end{bmatrix} - \frac{1}{3} \left(\frac{1}{4}\right)^n \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + 0 \right)$

$$\left[\begin{array}{ccc|c} 4 & 1 & 0 & 0 \\ 3 & 0 & -1 & 0 \\ 5 & -1 & 1 & 0 \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 0 & 0 & 1/2 \\ 0 & 1 & 0 & -1/3 \\ 0 & 0 & 1 & 1/4 \end{array} \right]$$

$$\lim_{n \rightarrow \infty} P^n \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 1/4 \\ 5/12 \end{bmatrix}$$

[Eg] $P = \begin{bmatrix} 0.5 & 0.4 & 0.4 \\ 0.1 & 0.2 & 0.2 \\ 0.4 & 0.4 & 0.4 \end{bmatrix}$ $X_0 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$

all entries in $P > 0$
 so the theorem applies.

Find $\lim_{n \rightarrow \infty} P^n X_0$

By the theorem, 1 is an eigenvalue

$$P - I(\lambda=1) = \begin{bmatrix} -0.5 & 0.4 & 0.4 & 0 \\ 0.1 & -0.8 & 0.2 & 0 \\ 0.4 & 0.4 & -0.6 & 0 \end{bmatrix} \xrightarrow{\text{steps}} \begin{bmatrix} 10/9 \\ 7/18 \\ 1 \end{bmatrix} \text{ is an eigenvector of eigenvalue } 1.$$

$$P\vec{k} = \lambda\vec{k}; \quad P\vec{k} = \vec{k}$$

$$\vec{k} = s \begin{bmatrix} 10/9 \\ 7/18 \\ 1 \end{bmatrix} \text{ Find } s \text{ s.t. } \vec{k} \text{ has sum of entries } = 1$$

$$s(10/9 + 7/18 + 1) = 1, \quad s(25/18) = 1, \quad s = 2/5$$

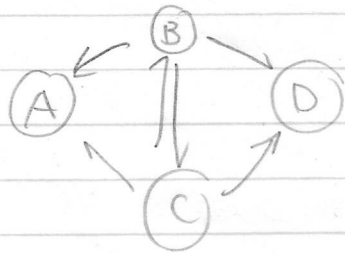
$$\vec{k} = \frac{2}{5} \begin{bmatrix} 10/9 \\ 7/18 \\ 1 \end{bmatrix} = \begin{bmatrix} 4/9 \\ 7/45 \\ 2/5 \end{bmatrix}$$

- ① \vec{k} is an eigenvector of eigenvalue 1
- ② \vec{k} is an equilibrium probability vector.

$$\lim_{n \rightarrow \infty} P^n X_0 = \vec{k}$$

Example where $\lim_{n \rightarrow \infty} P^n \vec{x}_0$ depends on \vec{x}_0

$$P = \begin{bmatrix} 1 & 1/4 & 1/4 & 0 \\ 0 & 1/4 & 1/4 & 0 \\ 0 & 1/4 & 1/4 & 0 \\ 0 & 1/4 & 1/4 & 1 \end{bmatrix}$$



Not all entries > 0 , so the theorem does not apply.

evaluate evecs

$$\lambda = 1 \quad \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}$$

$$\lambda = 0 \quad \left\{ \begin{bmatrix} 0 \\ 1 \\ -1 \\ 0 \end{bmatrix} \right\} \text{ eigen basis}$$

$$\lambda = 1/2 \quad \left\{ \begin{bmatrix} 0 \\ -1 \\ -1 \\ 1 \end{bmatrix} \right\}$$

$$\lim_{n \rightarrow \infty} P^n \vec{x}_0 = \begin{cases} \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} & \text{if } \vec{x}_0 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} = v_1 \\ \begin{bmatrix} 1/2 \\ 0 \\ 0 \\ 1/2 \end{bmatrix} & \text{if } \vec{x}_0 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} = \frac{1}{2} [v_1 + v_2 + v_3 - v_4] \\ \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} & \text{if } \vec{x}_0 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} = \frac{1}{2} [v_1 + v_2 - v_3 - v_4] \\ \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} & \text{if } \vec{x}_0 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} = v_2 \end{cases}$$

11.10) Consider a matrix A with eigvals $\lambda_1 = -0.6$, $\lambda_2 = -0.7$, $\lambda_3 = 1$ and
 $\vec{v}_1 = \begin{bmatrix} -4 \\ 3 \\ 0 \end{bmatrix}$, $\vec{v}_2 = \begin{bmatrix} 3 \\ -3 \\ 0 \end{bmatrix}$, $\vec{v}_3 = \begin{bmatrix} 1 \\ 5 \\ 2 \end{bmatrix}$ respective corresponding eigvecs.

Suppose $\vec{x} = -3\vec{v}_1 + 2\vec{v}_2 - 2\vec{v}_3$.

a) Find an expression for $A^k \vec{x}$.

$$\begin{aligned} A^k \vec{x} &= A^k (-3\vec{v}_1 + 2\vec{v}_2 - 2\vec{v}_3) \\ &= -3A^k \vec{v}_1 + 2A^k \vec{v}_2 - 2A^k \vec{v}_3 \\ &= -3(-0.6)^k \vec{v}_1 + 2(-0.7)^k \vec{v}_2 - 2(1)^k \vec{v}_3 \\ &= -3(-0.6)^k \begin{bmatrix} -4 \\ 3 \\ 0 \end{bmatrix} + 2(-0.7)^k \begin{bmatrix} 3 \\ -3 \\ 0 \end{bmatrix} - 2 \begin{bmatrix} 1 \\ 5 \\ 2 \end{bmatrix} \end{aligned}$$

b) Find $\lim_{k \rightarrow \infty} A^k \vec{x} = -2 \begin{bmatrix} 1 \\ 5 \\ 2 \end{bmatrix} = \begin{bmatrix} -2 \\ -10 \\ -4 \end{bmatrix}$

11.11) Consider a simple model.

If you pass prev test, 0.3 chance you'll pass the next.

If you fail prev test, 0.6 chance you'll fail the next.

If it continues over a long time, what's the prob. you'll pass a test?

$$P = \begin{bmatrix} 0.3 & 0.4 \\ 0.7 & 0.6 \end{bmatrix} \quad \det(P - \lambda I) = (0.3 - \lambda)(0.6 - \lambda) - (0.4)(0.7)$$

$$= \lambda^2 - 0.9\lambda - 0.1 = 0$$

$$10\lambda^2 - 9\lambda - 1 = 0$$

$$(10\lambda + 1)(\lambda - 1) = 0 \quad \lambda = 1, -0.1$$

$$\lambda = 1 \quad \left[\begin{array}{cc|c} -0.7 & 0.4 & 0 \\ 0.7 & -0.4 & 0 \end{array} \right] = \left[\begin{array}{cc|c} 7 & -4 & 0 \\ & & 0 \end{array} \right] \quad \text{eigvec } \begin{bmatrix} 4/7 s \\ s \end{bmatrix} = s \begin{bmatrix} 4/7 \\ 1 \end{bmatrix}$$

$$1 = s(4/7 + 1)$$

$$s = 7/11$$

$$\frac{7}{11} \begin{bmatrix} 4/7 \\ 1 \end{bmatrix} = \begin{bmatrix} 28/77 \\ 7/11 \end{bmatrix}$$

11.12) Consider the transition matrix $P = \begin{bmatrix} 0.5 & 0.5 & 0.5 \\ 0.4 & 0 & 0.2 \\ 0.1 & 0.5 & 0.3 \end{bmatrix} = \frac{1}{10} \begin{bmatrix} 5 & 5 & 5 \\ 4 & 0 & 2 \\ 1 & 5 & 3 \end{bmatrix}$

a) Find the eigvals and corresponding eigvecs of P

$$\det \begin{bmatrix} 0.5-\lambda & 0.5 & 0.5 \\ 0.4 & -\lambda & 0.2 \\ 0.1 & 0.5 & 0.3-\lambda \end{bmatrix} = -0.5 \begin{vmatrix} 0.4 & 0.2 \\ 0.1 & 0.3-\lambda \end{vmatrix} - \lambda \begin{vmatrix} 0.5-\lambda & 0.5 \\ 0.1 & 0.3-\lambda \end{vmatrix}$$

$$= -0.5 \begin{vmatrix} 0.5-\lambda & 0.5 \\ 0.4 & 0.2 \end{vmatrix} - \lambda \begin{vmatrix} \lambda^2 - 0.8\lambda + 0.15 \\ -0.05 \end{vmatrix}$$

$$= 0.30\lambda - \lambda^3 + 0.8\lambda^2 - 0.10\lambda$$

$$= -\lambda^3 + 0.8\lambda^2 + 0.2\lambda$$

$$= 10\lambda^3 - 8\lambda^2 - 2\lambda$$

$$= \lambda(10\lambda^2 - 8\lambda - 2)$$

$$= \lambda(10\lambda + 2)(\lambda - 1) \quad \text{roots: } \lambda = 1, -\frac{2}{10}, 0$$

$$\lambda = 1 \quad \begin{bmatrix} -0.5 & 0.5 & 0.5 & | & 0 \\ 0.4 & -1 & 0.2 & | & 0 \\ 0.1 & 0.5 & -0.7 & | & 0 \end{bmatrix} \xrightarrow{\text{ref}} \begin{bmatrix} 1 & 0 & -2 & | & 0 \\ 0 & 1 & -1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix} \quad \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = S \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$$

$$\lambda = 0 \quad \begin{bmatrix} 0.5 & 0.5 & 0.5 & | & 0 \\ 0.4 & 0 & 0.2 & | & 0 \\ 0.1 & 0.5 & 0.3 & | & 0 \end{bmatrix} \xrightarrow{\text{ref}} \begin{bmatrix} 1 & 0 & 1/2 & | & 0 \\ 0 & 1 & 1/2 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix} \quad \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = S \begin{bmatrix} -1/2 \\ -1/2 \\ 1 \end{bmatrix}$$

$$\lambda = -0.2 \quad \begin{bmatrix} -0.7 & 0.5 & 0.5 & | & 0 \\ 0.4 & 0.2 & 0.2 & | & 0 \\ 0.1 & 0.5 & 0.5 & | & 0 \end{bmatrix} \xrightarrow{\text{ref}} \begin{bmatrix} 1 & 0 & 0 & | & 0 \\ 0 & 1 & 1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix} \quad \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = S \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$$

b) If the initial state is $\vec{x}_0 = [0.3 \ 0.35 \ 0.35]^T$, and the n^{th} state \vec{x}_n .

$$\begin{bmatrix} 2 & -1/2 & 0 & | & 0.3 \\ 1 & -1/2 & -1 & | & 0.35 \\ 1 & 1 & 1 & | & 0.35 \end{bmatrix} \quad \begin{bmatrix} 0.3 \\ 0.35 \\ 0.35 \end{bmatrix} = \frac{1}{4} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} + \frac{4}{10} \begin{bmatrix} -1/2 \\ -1/2 \\ 1 \end{bmatrix} - \frac{3}{10} \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$$

$$\vec{x}_n = P^n \vec{x}_0 = \frac{1}{4} (1)^n \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} + \frac{4}{10} (0)^n \begin{bmatrix} -1/2 \\ -1/2 \\ 1 \end{bmatrix} - \frac{3}{10} (-0.2)^n \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$$

$$\vec{x}_n = \frac{1}{4} [2 \ 1 \ 1]^T - \frac{3}{10} (-0.2)^n [0 \ -1 \ 1]^T$$

c) Find $\lim_{n \rightarrow \infty} \vec{x}_n$

$$\frac{1}{4} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1/2 \\ 1/4 \\ 1/4 \end{bmatrix}$$