

Give complete solutions to the following problems. Be sure to provide all the necessary steps to support your answers.

1. Find the characteristic equation for the matrix  $A$  and determine if the solutions are real or complex, and the multiplicity of each.

$$\mathbf{A} = \begin{bmatrix} 4 & 0 & -1 \\ -1 & 0 & 4 \\ 0 & 2 & 3 \end{bmatrix}$$

2. Find the eigenvalues and the eigenvectors of the matrix  $A$ , then determine both the algebraic and geometric multiplicities of each eigenvalue, and verify that

$$|\mathbf{A}| = \lambda_1 \lambda_2 \lambda_3$$
$$\mathbf{A} = \begin{bmatrix} 2 & 3 & 0 \\ 0 & 1 & 4 \\ 0 & 0 & 2 \end{bmatrix}$$

3. Find all eigenvectors  $p_1, p_2, p_3$ , of matrix  $A$ , then form the matrix  $P = [p_1 \ p_2 \ p_3]$  and the diagonal matrix  $D$  whose diagonal entries are the eigenvalues of  $A$  in the order  $\lambda_1, \lambda_2, \lambda_3$  down the diagonal, then confirm that  $D = P^{-1}AP$

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

4. Let  $P = \begin{bmatrix} .5 & .2 & .3 \\ .3 & .8 & .3 \\ .2 & 0 & .4 \end{bmatrix}$ ,  $v_1 = \begin{bmatrix} .3 \\ .6 \\ .1 \end{bmatrix}$ ,  $v_2 = \begin{bmatrix} 1 \\ -3 \\ 2 \end{bmatrix}$ ,  $v_3 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$ ,  $w = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$

- a. Show that  $v_1, v_2$ , and  $v_3$  are eigenvectors of  $A$ . [Note:  $A$  is the stochastic matrix studied in Example 3 of Section 4.9.]
- b. Let  $x_0$  be any vector in  $\mathbf{R}^3$  with nonnegative entries whose sum is 1. (In Section 4.9,  $x_0$  was called a probability vector.) Explain why there are constants  $c_1, c_2$ , and  $c_3$  such that  $x_0 = c_1 v_1 + c_2 v_2 + c_3 v_3$ . Compute  $w^T x_0$ , and deduce that  $c_1 = 1$ .
- c. For  $k = 1, 2, \dots$ , define  $x_k = A^k x_0$ , with  $x_0$  as in part b. Show that  $x_k$  approaches  $v_1$  as  $k$  increases.