

Application to Dynamical Systems:

Example (from sect 1.10):

$$A = \begin{bmatrix} .94 & .04 \\ .06 & .96 \end{bmatrix} \quad \bar{X}_0 = \begin{bmatrix} 10 \\ 8 \end{bmatrix} \quad \text{units = millions of people}$$

step 1: find eigenvalues

$$\begin{aligned} 0 = \det(A - \lambda I) &= \begin{vmatrix} .94 - \lambda & .04 \\ .06 & .96 - \lambda \end{vmatrix} = (.94 - \lambda)(.96 - \lambda) - .0024 \\ &= .9024 - \lambda + \lambda^2 - .0024 \\ 0 &= .9 - 1.9\lambda + \lambda^2 \\ \Rightarrow \lambda &= 1, 0.9 \end{aligned}$$

step 2: find the corresponding eigenvectors

$$\lambda_1 = 1 \Rightarrow \bar{v}_1 = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$\lambda_2 = .9 \Rightarrow \bar{v}_2 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

step 3: write \bar{X}_0 as a linear combin of \bar{v}_1, \bar{v}_2

$$\text{want } \bar{X}_0 = C_1 \bar{v}_1 + C_2 \bar{v}_2$$

$$\left[\begin{array}{cc|c} 2 & 1 & 10 \\ 3 & -1 & 8 \end{array} \right] \xrightarrow{\text{ref}} \left[\begin{array}{cc|c} 1 & 0 & 3.6 \\ 0 & 1 & 2.8 \end{array} \right]$$

$$C_1 = 3.6$$

$$C_2 = 2.8$$

step 4: compute \bar{x}_k

$$\begin{aligned}\bar{x}_1 &= A\bar{x}_0 = A(c_1\bar{v}_1 + c_2\bar{v}_2) \\ &= c_1 \cdot A\bar{v}_1 + c_2 \cdot A\bar{v}_2 \\ &= c_1 \cdot \lambda_1 \bar{v}_1 + c_2 \cdot \lambda_2 \bar{v}_2\end{aligned}$$

$$\begin{aligned}\bar{x}_2 &= A\bar{x}_1 = A(c_1\lambda_1\bar{v}_1 + c_2\lambda_2\bar{v}_2) \\ &= c_1\lambda_1 \cdot A\bar{v}_1 + c_2\lambda_2 \cdot A\bar{v}_2 \\ &= c_1\lambda_1^2\bar{v}_1 + c_2\lambda_2^2\bar{v}_2\end{aligned}$$

$$\begin{aligned}&\vdots \\ \bar{x}_k &= c_1 \cdot \lambda_1^k \cdot \bar{v}_1 + c_2 \cdot \lambda_2^k \bar{v}_2\end{aligned}$$

plugging in what we know:

$$\bar{x}_k = (3.6) \begin{bmatrix} 2 \\ 3 \end{bmatrix} + (2.8)(.9)^k \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

Result : as $k \rightarrow \infty$, $(.9)^k \rightarrow 0$

$$\text{as } k \uparrow, \bar{x}_k \rightarrow (3.6) \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 7.2 \\ 10.8 \end{bmatrix}$$