

4. The Dynamics of Romeo and Juliet's Love Affair.

(a). For $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ and $a+b=c+d$, $\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$. Consider $A\vec{v}_1 = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} a+b \\ c+d \end{bmatrix}$.

① Since $a+b=c+d$, so $\begin{bmatrix} a+b \\ c+d \end{bmatrix} = \begin{bmatrix} a+b \\ a+b \end{bmatrix} = (a+b) \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix}$. Since $\vec{v}_1 \neq 0$ and $(a+b)$ is a constant,

So, \vec{v}_1 by definition is an eigenvector of \vec{A} . Its corresponding eigenvalue $\boxed{\lambda_1 = a+b}$

② Similarly, for $\vec{v}_2 = \begin{bmatrix} b \\ -c \end{bmatrix}$, we have $A\vec{v}_2 = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \cdot \begin{bmatrix} b \\ -c \end{bmatrix} = \begin{bmatrix} ab-bc \\ bc-cd \end{bmatrix}$

Since $a+b=c+d$, so $a-c=d-b$, and so $(a-c) \cdot \vec{v}_2 = \begin{bmatrix} (a-c)b \\ (a-c)(-c) \end{bmatrix} = \begin{bmatrix} (a-c)b \\ (b-d)(-c) \end{bmatrix} =$
 $= \begin{bmatrix} ab-bc \\ cd-bc \end{bmatrix}$, which implies that $A\vec{v}_2 = (a-c) \vec{v}_2$. Since $\vec{v}_2 \neq 0$, $(a-c)$ is constant,

so again, \vec{v}_2 by definition is an eigenvector of \vec{A} . Its corresponding eigenvalue is $\boxed{\lambda_2 = a-c}$

Thus, the eigenspace is $\left[\text{span} \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} b \\ -c \end{bmatrix} \right\} \right]$ or equivalently, $\text{span} \left\{ \begin{bmatrix} a \\ a \end{bmatrix}, \begin{bmatrix} b \\ -c \end{bmatrix} \right\}$

(b). Since $A = \begin{bmatrix} 0.75 & 0.25 \\ 0.25 & 0.75 \end{bmatrix}$ is just a special case of the generalized part (a), with $a+b = c+d$. Specifically, $a = d = 0.75$, $b = c = 0.25$.

So the first eigenpair is $\lambda_1 = a+b = 0.75+0.25 = 1$, and $\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$.

The second eigenpair is $\lambda_2 = a-c = 0.75-0.25 = 0.5$, and $\vec{v}_2 = \begin{bmatrix} b \\ -c \end{bmatrix} = \begin{bmatrix} 0.25 \\ -0.25 \end{bmatrix}$.

Thus, the eigenpairs are: $\left(1, \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right)$ and $\left(0.5, \begin{bmatrix} 0.25 \\ -0.25 \end{bmatrix} \right)$.

(c) To find the set of points $\{ \vec{s}_* \mid A\vec{s}_* = \vec{s}_* \}$ is equivalent to finding the eigenvectors corresponding to $\lambda = 1$. So $(A - I_2) \cdot \vec{s}_* = \vec{0} \Rightarrow \begin{bmatrix} -0.25 & 0.25 \\ 0.25 & -0.25 \end{bmatrix} \cdot \begin{bmatrix} s_1 \\ s_2 \end{bmatrix} = \vec{0}$.

$$\Rightarrow \left[\begin{array}{cc|c} -0.25 & 0.25 & 0 \\ 0.25 & -0.25 & 0 \end{array} \right]. R_2: \text{Add } R_1. \Rightarrow \left[\begin{array}{cc|c} -0.25 & 0.25 & 0 \\ 0 & 0 & 0 \end{array} \right] \text{ which gives } -0.25s_1 + 0.25s_2 = 0 \Rightarrow s_1 = s_2$$

So the steady states are $\text{span} \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$.

(d). We've shown that A is a special case for our generalized situation in part (a), and so we proved that (with $b=c=0.25$), $\begin{bmatrix} b \\ -c \end{bmatrix} = \begin{bmatrix} 0.25 \\ -0.25 \end{bmatrix}$ is an eigenvector; which means

that $\forall \alpha \in \mathbb{R}$, $\begin{bmatrix} 0.25 \\ -0.25 \end{bmatrix} \alpha$ is also an eigenvector. Take $\alpha = 4$, so $\begin{bmatrix} 0.25 \\ -0.25 \end{bmatrix} \cdot 4 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$, and

so $\text{span} \left\{ \begin{bmatrix} 1 \\ -1 \end{bmatrix} \right\} = \text{span} \left\{ \begin{bmatrix} 0.25 \\ -0.25 \end{bmatrix} \right\}$ are eigenvectors with an eigenvalue $\lambda_2 = a-c = 0.5$.

Thus, $\forall \vec{s}[0] \in \text{span} \left\{ \begin{bmatrix} 1 \\ -1 \end{bmatrix} \right\}$, $\vec{s}[1] = A\vec{s}[0] = \lambda_2 \vec{s}[0] = 0.5 \vec{s}[0] \in \text{span} \left\{ \begin{bmatrix} 1 \\ -1 \end{bmatrix} \right\}$.

Thus, $\vec{s}[n] = 0.5^n \vec{s}[0] = \begin{bmatrix} 0.5^n \\ -0.5^n \end{bmatrix}$ which means that as $n \rightarrow \infty$, $\vec{s}[n] = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$.

which implies that Romeo and Juliet both have a neutral stance towards each other.

(e). Since here, $A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$ with $a=b=c=d$, so A is just another special case of part (a), with $a+b=c+d=2$.

So, the first eigenpair is: $\lambda_1 = a+b = 2$ and $\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, and the second eigenpair is: $\lambda_2 = a-c = 1-1 = 0$, and $\vec{v}_2 = \begin{bmatrix} b \\ -c \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

Thus, the eigenpairs are: $(2, \begin{bmatrix} 1 \\ 1 \end{bmatrix})$ and $(0, \begin{bmatrix} 1 \\ -1 \end{bmatrix})$

(f). Since $\begin{bmatrix} 1 \\ -1 \end{bmatrix}$ is an eigenvector, so $\text{span}\{\begin{bmatrix} 1 \\ -1 \end{bmatrix}\}$ are all eigenvectors.

which means that $\vec{s}[0] \in \text{span}\{\begin{bmatrix} 1 \\ -1 \end{bmatrix}\}$ is an eigenvector, so we have that $\vec{s}[1] = A\vec{s}[0] = \lambda_2 \vec{s}[0] = \vec{0}$, so $\forall n \geq 1, \vec{s}[n] = A\vec{s}[n-1] = \vec{0}$.

Thus, their relationship again falls into a neutral stance towards each other.

Specifically, as $n \rightarrow \infty$, $\vec{s}[n] = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

(g). Since $\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ is an eigenvector, so $\vec{s}[0] \in \text{span}\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\}$ is also an eigenvector.

So, $\vec{s}[1] = A\vec{s}[0] = \lambda_1 \vec{s}[0] = 2\vec{s}[0] = 2 \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix} \in \text{span}\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\}$.

which we can then generalize that $\forall n \in \mathbb{N}, \vec{s}[n] \in \text{span}\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\}$

\Rightarrow they are all eigenvectors.

which implies that $\vec{s}[n] = A\vec{s}[n-1] = \lambda_1 \vec{s}[n-1] = 2^n \vec{s}[0] = \begin{bmatrix} 2^n \\ 2^n \end{bmatrix}$.

Thus, as $n \rightarrow \infty, 2^n \rightarrow \infty$, so $\vec{s}[n] = \infty \cdot \vec{s}[0]$ if $R[0] = J[0] > 0$.

In other words, Romeo and Juliet would each have stronger love/like towards each other.

and thus, developing a stronger relationship over time and for $R[0] < 0$, vice versa. (stronger hatred)

(h). Again, since $A = \begin{bmatrix} 1 & -2 \\ -2 & 1 \end{bmatrix}$ with $a=d=1, b=c=-2$, this is yet another special case of part (a), with $a+b=c+d=-1$.

So ① the first eigenpair is $\lambda_1 = a+b = -1$, and $\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$.

② the second eigenpair is $\lambda_2 = a-c = 1-(-2) = 3$, $\vec{v}_2 = \begin{bmatrix} b \\ -c \end{bmatrix} = \begin{bmatrix} -2 \\ 2 \end{bmatrix}$.

Thus, the eigenpairs are: $(-1, \begin{bmatrix} 1 \\ 1 \end{bmatrix})$ and $(3, \begin{bmatrix} -2 \\ 2 \end{bmatrix})$

(i). Since $\begin{bmatrix} -2 \\ 2 \end{bmatrix} = -2 \cdot \begin{bmatrix} 1 \\ -1 \end{bmatrix}$ with $-2 \in \mathbb{R}$, so $\text{span}\{\begin{bmatrix} 1 \\ -1 \end{bmatrix}\} = \text{span}\{\begin{bmatrix} -2 \\ 2 \end{bmatrix}\}$ are all eigenvectors.

which implies $\vec{s}[0]$ is an eigenvector; so $\vec{s}[1] = A\vec{s}[0] = \lambda_2 \vec{s}[0] = 3\vec{s}[0] \in \text{span}\{\begin{bmatrix} 1 \\ -1 \end{bmatrix}\}$.

In other words, $\forall n \in \mathbb{N}, \vec{s}[n] \in \text{span}\{\begin{bmatrix} 1 \\ -1 \end{bmatrix}\}$ is an eigenvector, with $\vec{s}[n] = 3^n \vec{s}[0]$.

\rightarrow Case 1: if $R[0] > 0, J[0] < 0$, then Romeo will have growing love/like for Juliet, while Juliet will have growing hate towards Romeo.

In other words, as $n \rightarrow \infty, 3^n \rightarrow \infty$, so $\vec{s}[n] = \begin{bmatrix} \infty \\ -\infty \end{bmatrix}$.

\rightarrow Case 2: if $R[0] < 0, J[0] > 0$, then vice versa, Romeo has growing hatred towards Juliet, and Juliet having growing love/like towards Romeo.

In other words, as $n \rightarrow \infty, 3^n \rightarrow \infty$, so $\vec{s}[n] = \begin{bmatrix} -\infty \\ \infty \end{bmatrix}$.

(j). Similar to our argument in (g), so $\forall n \in \mathbb{N}, \vec{s}[n] \in \text{span}\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\}$, and so $\vec{s}[n] = (-1)^n \vec{s}[0]$.

Thus, as $n \rightarrow \infty$, we can't decide $\vec{s}[n]$ and similarly we can't decide Romeo and Juliet's exact relationship - we only know they either maintained initial states or swapped entirely.