### Step-1

Let following be the difference equation of matrices:

$$u_{k+1} = Au_k$$

Here, matrix A is defined as follows:

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

# Step-2

Find the Eigen values and Eigen vectors of matrix *A*:

To calculate the Eigen values do the following calculations;

$$A - \lambda I = \begin{bmatrix} -1 - \lambda & 1\\ 1 & -1 - \lambda \end{bmatrix}$$
$$\det(A - \lambda I) = 0$$
$$(-1 - \lambda)(-1 - \lambda) - 1 = 0$$
$$\lambda^2 + 2\lambda = 0$$

After solving following values are obtained:

$$\lambda_1 = 0$$
$$\lambda_2 = -2$$

Therefore, Eigen values are 0,-2

## Step-3

To calculate Eigen vectors do the following calculations:

$$(A - \lambda_1 I) x = 0$$

$$\begin{bmatrix} -1 - 0 & 1 \\ 1 & -1 - 0 \end{bmatrix} \begin{bmatrix} y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

On solving values of y and z corresponding to  $\lambda = 0$  is as follows:

$$x_1 = \begin{bmatrix} y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

# Step-4

Similarly, Eigen vectors corresponding to Eigen value  $\lambda = -2$  is as follows:

$$(A - \lambda_2 I) x = 0$$

$$\begin{bmatrix} -1+2 & 1 \\ 1 & -1+2 \end{bmatrix} \begin{bmatrix} y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

On solving values of y and z corresponding to  $\lambda = -2$  is as follows:

$$x_2 = \begin{bmatrix} y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

### Step-5

Therefore Eigen values are:

$$x_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$
$$x_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

## Step-6

Find the value of the exponential matrix  $e^{At}$ . Recall the following:

$$e^{At} = Se^{\Lambda t}S^{-1}$$

Here Eigen value matrix is given as follows:

$$\Lambda = \begin{bmatrix} -2 & 0 \\ 0 & 0 \end{bmatrix}$$

Substitute the values in the above equation and solve.

Matrix  $e^{At}$  can be written as follows:

$$\begin{split} e^{At} &= Se^{\Lambda t}S^{-1} \\ &= \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} e^{-2t} & 0 \\ 0 & e^{0t} \end{bmatrix} \begin{bmatrix} 1/2 & -1/2 \\ 1/2 & 1/2 \end{bmatrix} \\ &= \frac{1}{2} \begin{bmatrix} e^{-2t} & 1 \\ -e^{-2t} & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \\ &= \frac{1}{2} \begin{bmatrix} e^{-2t} + 1 & -e^{-2t} + 1 \\ -e^{-2t} + 1 & e^{-2t} + 1 \end{bmatrix} \end{split}$$

#### Step-7

Therefore, value of the exponential  $e^{At}$  matrix is:

$$e^{At} = \frac{1}{2} \begin{bmatrix} e^{-2t} + 1 & -e^{-2t} + 1 \\ -e^{-2t} + 1 & e^{-2t} + 1 \end{bmatrix}$$