

4.11.8 X_n salgskatt utis A etter S_n år
 y_n ——— " ——— B
 z_n ——— " ——— C

$$X_{n+1} = \underbrace{0.1 X_n}_{\text{nye}} + \underbrace{0.1 y_n}_{\text{fra B}} + \underbrace{0.9 X_n}_{\text{beholder}} = X_n + 0.1 y_n$$

$$y_{n+1} = \underbrace{0.2 y_n}_{\text{nye (NB!)}} + \underbrace{0.1 X_n}_{\text{fra A}} + \underbrace{0.1 z_n}_{\text{fra C}} + \underbrace{0.8 y_n}_{\text{beholder}} = 0.1 X_n + y_n + 0.1 z_n$$

$$z_{n+1} = \underbrace{0.1 z_n}_{\text{nye}} + \underbrace{0.1 y_n}_{\text{fra B}} + \underbrace{0.9 z_n}_{\text{beholder}} = 0.1 y_n + z_n$$

$$\begin{pmatrix} X_{n+1} \\ y_{n+1} \\ z_{n+1} \end{pmatrix} = \underbrace{\begin{pmatrix} 1 & 0.1 & 0 \\ 0.1 & 1 & 0.1 \\ 0 & 0.1 & 1 \end{pmatrix}}_M \begin{pmatrix} X_n \\ y_n \\ z_n \end{pmatrix}$$

$$b) M = \begin{pmatrix} 1 & 0.1 & 0 \\ 0.1 & 1 & 0.1 \\ 0 & 0.1 & 1 \end{pmatrix}$$

$$\det(\lambda I - M) = \begin{vmatrix} \lambda-1 & -0.1 & 0 \\ -0.1 & \lambda-1 & -0.1 \\ 0 & -0.1 & \lambda-1 \end{vmatrix} = (\lambda-1) \begin{vmatrix} \lambda-1 & -0.1 \\ -0.1 & \lambda-1 \end{vmatrix} + 0.1 \begin{vmatrix} -0.1 & -0.1 \\ 0 & \lambda-1 \end{vmatrix}$$

$$= (\lambda-1) ((\lambda-1)^2 - 0.01) + 0.1 (-0.1(\lambda-1)) = (\lambda-1)^3 - 0.02(\lambda-1)$$

$$= (\lambda-1) ((\lambda-1)^2 - 0.02) = (\lambda-1) (\lambda^2 - 2\lambda + 0.98)$$

$$\text{L\u00f6ser: } \lambda_1 = 1, \quad \lambda_2 = 1 + \frac{\sqrt{2}}{10}, \quad \lambda_3 = 1 - \frac{\sqrt{2}}{10}$$

$$\lambda_1 = 1: I - A = \begin{pmatrix} 0 & -0.1 & 0 \\ -0.1 & 0 & -0.1 \\ 0 & -0.1 & 0 \end{pmatrix} \sim \dots \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \left| \begin{array}{l} \text{set } X_3 = 1 \\ X_1 = -X_3 \end{array} \right.$$

$$\Rightarrow \vec{v}_1 = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$$

b) forts

$$\lambda_2 = 1 + \frac{\sqrt{2}}{10}$$

$$(1 + \frac{\sqrt{2}}{10})I - A = \begin{pmatrix} \frac{\sqrt{2}}{10} & -0.1 & 0 \\ -0.1 & \frac{\sqrt{2}}{10} & -0.1 \\ 0 & -0.1 & \frac{\sqrt{2}}{10} \end{pmatrix} \cdot 10 \sim \begin{pmatrix} \sqrt{2} & -1 & 0 \\ 1 & -\sqrt{2} & 1 \\ 0 & 1 & -\sqrt{2} \end{pmatrix}$$

$$\begin{array}{l} \text{II} \leftrightarrow \text{I} \\ \sim \end{array} \begin{pmatrix} 1 & -\sqrt{2} & 1 \\ 0 & 1 & -\sqrt{2} \\ 0 & 1 & -\sqrt{2} \end{pmatrix} \begin{array}{l} \text{I} + \sqrt{2}\text{II} \\ \sim \end{array} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -\sqrt{2} \\ 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{array}{l} x_1 = x_3 \\ x_2 = \sqrt{2} x_3 \end{array}$$

$$\Rightarrow \vec{v}_2 = \begin{pmatrix} 1 \\ \sqrt{2} \\ 1 \end{pmatrix} \quad (\text{sätt } x_3 = 1)$$

$$\lambda_3 = 1 - \frac{\sqrt{2}}{10} : \text{får på samma måte}$$

$$\vec{v}_3 = \begin{pmatrix} 1 \\ -\sqrt{2} \\ 1 \end{pmatrix}$$

c) uttrykk $\begin{pmatrix} x_0 \\ y_0 \\ z_0 \end{pmatrix}$ ved hjelp av $\vec{v}_1, \vec{v}_2, \vec{v}_3$

$$\begin{pmatrix} 1 & 1 & 1 & x_0 \\ 0 & \sqrt{2} & -\sqrt{2} & y_0 \\ \textcircled{-1} & 1 & 1 & z_0 \end{pmatrix} \xrightarrow[\text{III}+\text{I}]{\text{II}/\sqrt{2}} \begin{pmatrix} 1 & 1 & 1 & x_0 \\ 0 & 1 & -1 & \frac{y_0}{\sqrt{2}} \\ 0 & 2 & 2 & x_0+z_0 \end{pmatrix}$$

$$\text{III}-2\text{II} \sim \begin{pmatrix} 1 & 1 & 1 & x_0 \\ 0 & 1 & -1 & y_0/\sqrt{2} \\ 0 & 0 & 4 & x_0 - \sqrt{2}y_0 + z_0 \end{pmatrix} \xrightarrow{\text{3rd step}} \begin{pmatrix} 1 & 0 & 0 & \frac{1}{2}(x_0 - z_0) \\ 0 & 1 & 0 & \frac{1}{4}(x_0 + \sqrt{2}y_0 + z_0) \\ 0 & 0 & 1 & \frac{1}{4}(x_0 - \sqrt{2}y_0 + z_0) \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} x_0 \\ y_0 \\ z_0 \end{pmatrix} = \frac{1}{2}(x_0 - z_0)\vec{v}_1 + \frac{1}{4}(x_0 + \sqrt{2}y_0 + z_0)\vec{v}_2 + \frac{1}{4}(x_0 - \sqrt{2}y_0 + z_0)\vec{v}_3$$

$$\begin{pmatrix} x_n \\ y_n \\ z_n \end{pmatrix} = \frac{1}{2}(x_0 - z_0) \left(1 + \frac{\sqrt{2}}{10}\right)^n \vec{v}_1 + \frac{1}{4}(x_0 + \sqrt{2}y_0 + z_0) \left(1 + \frac{\sqrt{2}}{10}\right)^n \vec{v}_2 + \frac{1}{4}(x_0 - \sqrt{2}y_0 + z_0) \left(1 + \frac{\sqrt{2}}{10}\right)^n \vec{v}_3$$

$$\text{når } n \rightarrow \infty: \frac{1}{4}(x_0 + \sqrt{2}y_0 + z_0) \left(1 + \frac{\sqrt{2}}{10}\right)^n \vec{v}_2 = \frac{1}{4}(x_0 + \sqrt{2}y_0 + z_0) \left(1 + \frac{\sqrt{2}}{10}\right)^n \begin{pmatrix} \sqrt{2} \\ 1 \end{pmatrix}$$

vil dominere når $n \rightarrow \infty$,

$$k_1 = \lim_{n \rightarrow \infty} \frac{x_n}{y_n} = \frac{1}{\sqrt{2}}$$

$$k_2 = \lim_{n \rightarrow \infty} \frac{y_n}{z_n} = \frac{\sqrt{2}}{1} = \sqrt{2}$$