Laboratory 1

## I. Linear maps

## Real sequence of order 2

Let:

$$\cdot p, q \in \mathbb{R}$$

$$\cdot \forall \ a, b \in \mathbb{R} :$$

$$x_0 := a$$

$$x_1 := b$$

$$\forall \ n \in \mathbb{N} :$$

$$x_{n+2} := px_{n+1} + q_{x_n}$$

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Study:

$$\cdot \lim_{n} \frac{x_n}{x_{n+1}}$$

Start:

Consider:

$$A = \begin{pmatrix} p & q \\ 1 & 0 \end{pmatrix}$$
$$A \begin{pmatrix} x_{n+1} \\ x_n \end{pmatrix} = \begin{pmatrix} x_{n+2} \\ x_{n+1} \end{pmatrix}$$

Eigenvalue analysis:

$$\chi_A(t) = t^2 - \operatorname{tr}(A) t + \det(A) = t^2 - pt - q$$

$$\sigma(A) = \{\lambda \in \mathbb{C} \mid \chi_A(\lambda) = 0\} = \{\frac{p}{2}\}$$

$$\lambda := \frac{p}{2}$$

$$E_{\lambda}(A) = \operatorname{Ker}(A - \lambda \mathbb{1}) = \{(x, y) \in \mathbb{R}^2 \mid ------\}$$

$$\dim(A) = 2 \land \sigma(A) = \{\lambda\} \land \gamma_A(\lambda) = 1 \rightarrow A \text{ no diagonalizable}$$

Jordan form:

$$J := \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix}$$

$$J^{n} = \begin{pmatrix} \lambda^{n} & n\lambda^{n-1} \\ 0 & \lambda^{n} \end{pmatrix}$$

$$v_{2} := \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \quad v_{1} := (A - \lambda \mathbb{1})v_{2} = \begin{pmatrix} p - \lambda \\ 1 \end{pmatrix} = \begin{pmatrix} \lambda \\ 1 \end{pmatrix}$$

$$C := (v_{1}|v_{2}) = \begin{pmatrix} \lambda & 1 \\ 1 & 0 \end{pmatrix}$$

$$C^{-1} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

$$A = CJC^{-1} \to A^{n} = CJ^{n}C^{-1} = \begin{pmatrix} 0 & 1 \\ 1 & -\lambda \end{pmatrix}$$

Sequence analysis:

 $\forall a, b \in \mathbb{R}$ :

$$\begin{pmatrix} x_{n+1} \\ x_n \end{pmatrix} = A^n \begin{pmatrix} b \\ a \end{pmatrix} = \begin{pmatrix} 99 \\ 99 \end{pmatrix}$$

$$\lim_n \frac{x_n}{x_{n+1}} = \lambda = \frac{p}{2}$$

Graphical interpretation:

asdfghjkl