

# **Eigenvalues and Eigenvectors**

**Geometric Algorithms  
Lecture 18**

# Practice Problem

*Suppose  $A$  is a  $234 \times 300$  matrix. What is the smallest possible value for  $\dim(\text{Nul}(A))$ ? What is the largest possible value?*

*What is the smallest possible value for  $\text{rank}(A)$ ? What is the largest possible value?*

# Answer

$A$  is  $m \times n$   
 $234 \times 300$

$$\dim(\text{Col } A) + \dim(\text{Nul } A) = n$$

"rank"                          "nullity"

$$66 \leq \dim(\text{Nul } A) \leq 300$$
$$0 \leq \dim(\text{Col } A) \leq 234$$

300

if  $\dim(\text{Nul } A) = 300$

&  $\dim(\text{Col } A) = 0$

$$\begin{bmatrix} v_1 \\ \vdots \\ v_{300} \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$$

# Objectives

1. Motivate and introduce the fundamental notion of eigenvalues and eigenvectors
2. Determine how to verify eigenvalues and eigenvectors
3. Look at the subspace generated by eigenvectors
4. Apply the study of eigenvectors to dynamical linear systems

# Keyword

Eigenvalues

Eigenvectors

Null Space

Eigenspace

Linear Dynamical Systems

Closed-Form Solutions

# Motivation

demo

# How can matrices transform vectors?\*

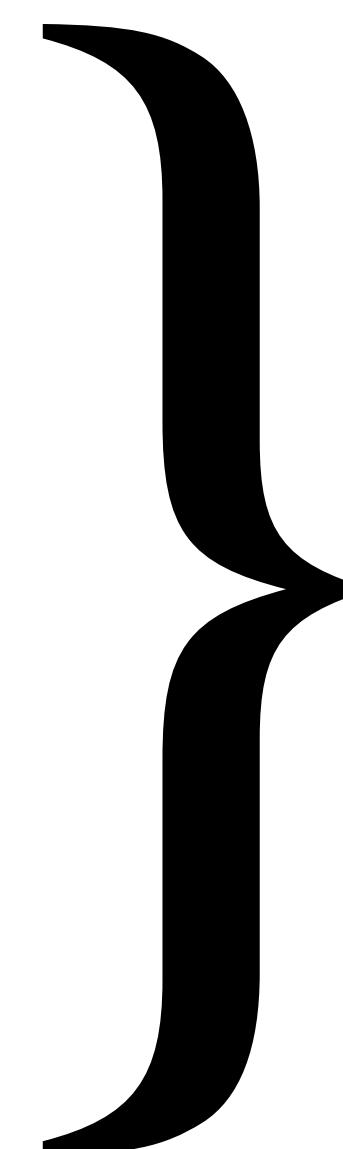
In 2D and 3D we've seen:

- » rotations
- » projections
- » shearing
- » reflection
- » scaling/stretching
- » ...

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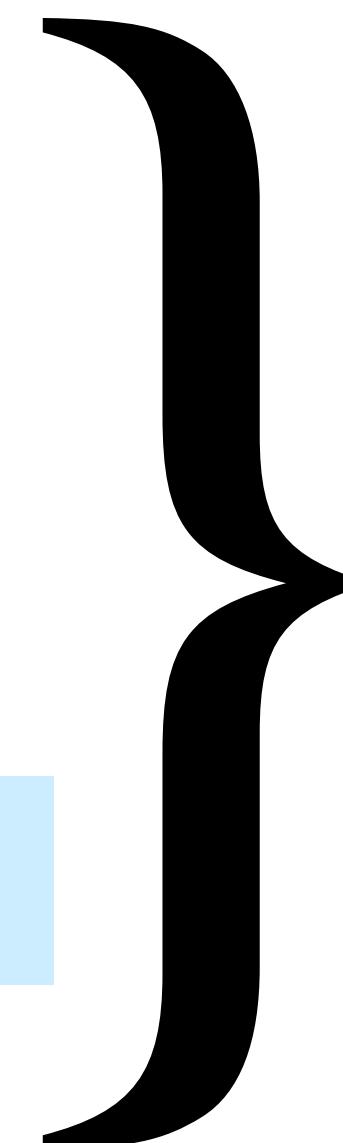


All matrices do  
some combination  
of these things

# How can matrices transform vectors?\*

In 2D and 3D we've seen:

- » rotations
- » projections
- » shearing
- » reflection
- » scaling/stretching
- » ... **Today's focus**



All matrices do  
some combination  
of these things

# **What's special about scaling?**

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We don't need a whole matrix to do scaling

$$\mathbf{x} \mapsto c\mathbf{x}$$

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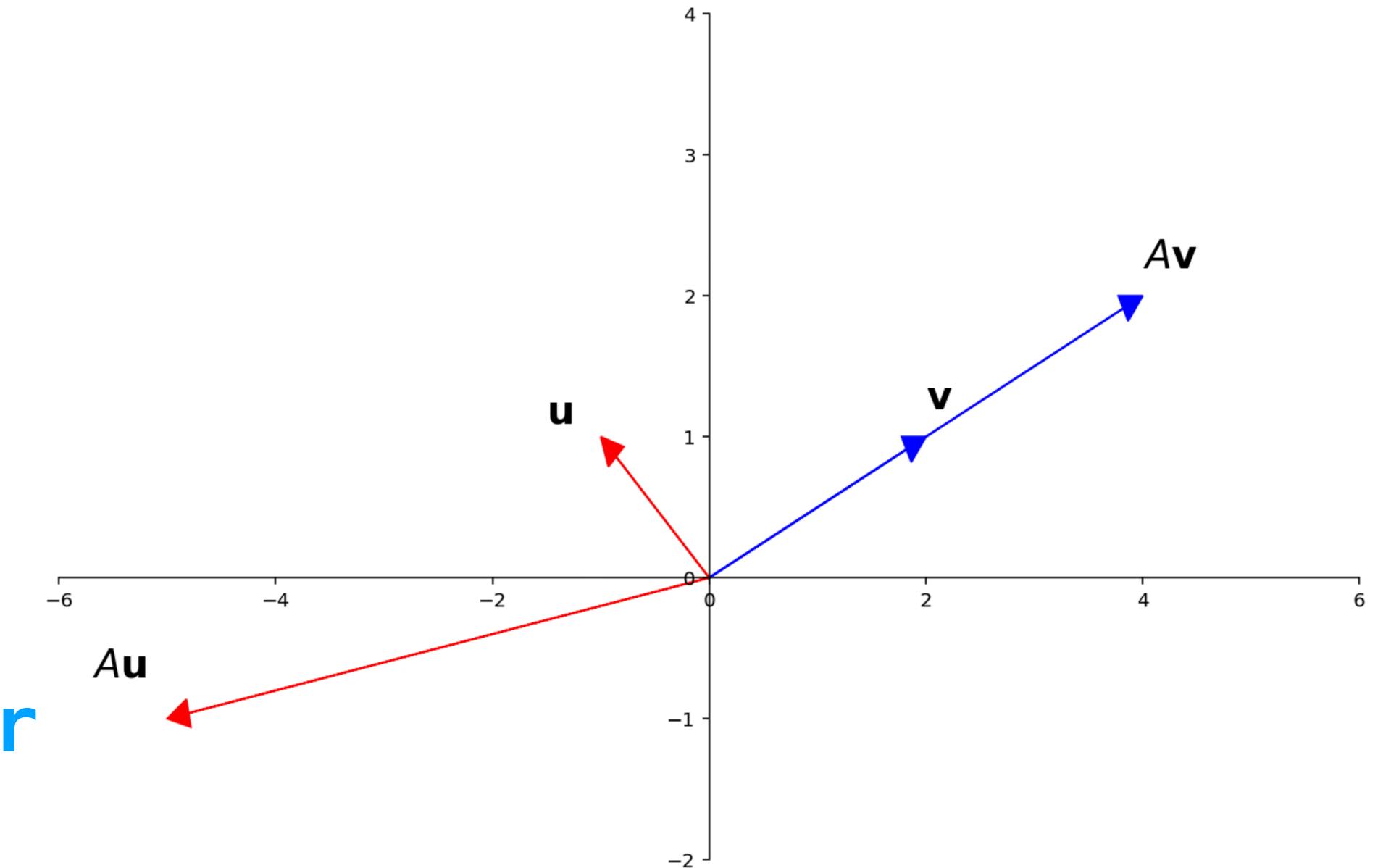
$$\mathbf{x} \mapsto c\mathbf{x}$$

So if  $A\mathbf{v} = c\mathbf{v}$  then it's "easy to describe" what  $A$  does to  $\mathbf{v}$ .

# Eigenvectors (Informal)

$$A \boxed{\mathbf{v}} = \lambda \boxed{\mathbf{v}}$$

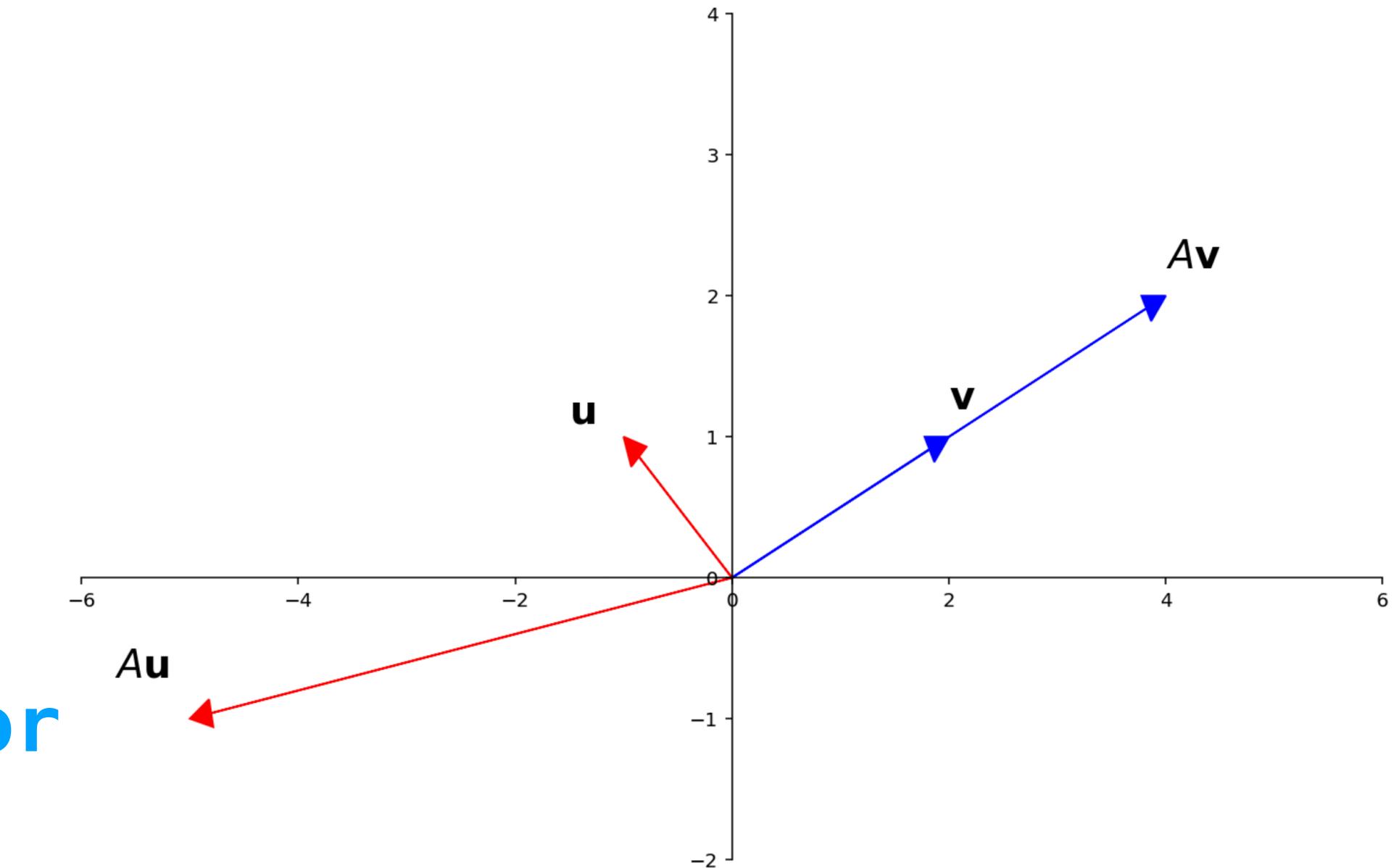
eigenvalue      eigenvector



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**eigenvalue**  
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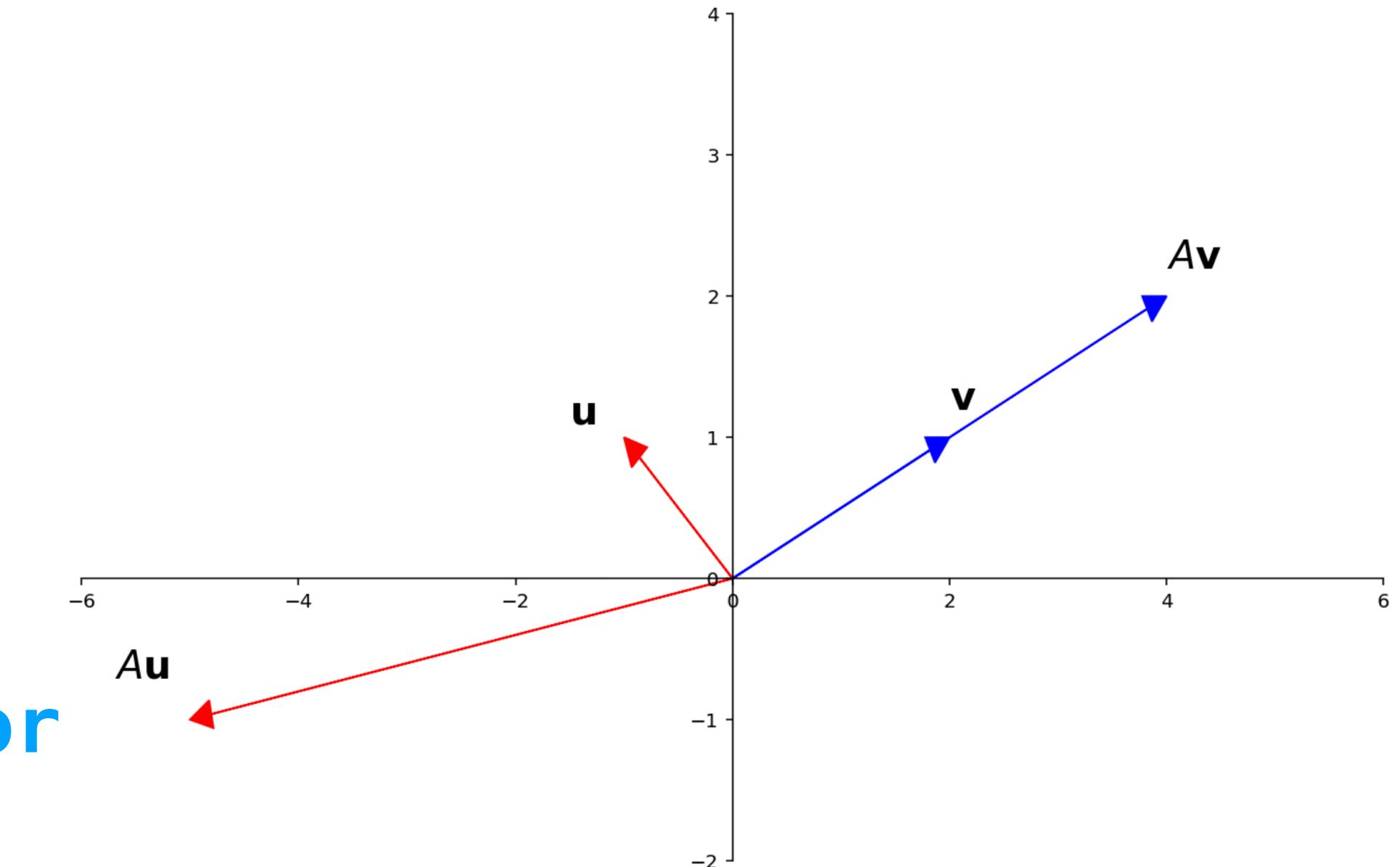


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eigenvalue  
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Eigenvectors of  $A$  are stretched by  $A$  without changing their direction.

The amount they are stretched is called the **eigenvalue**.

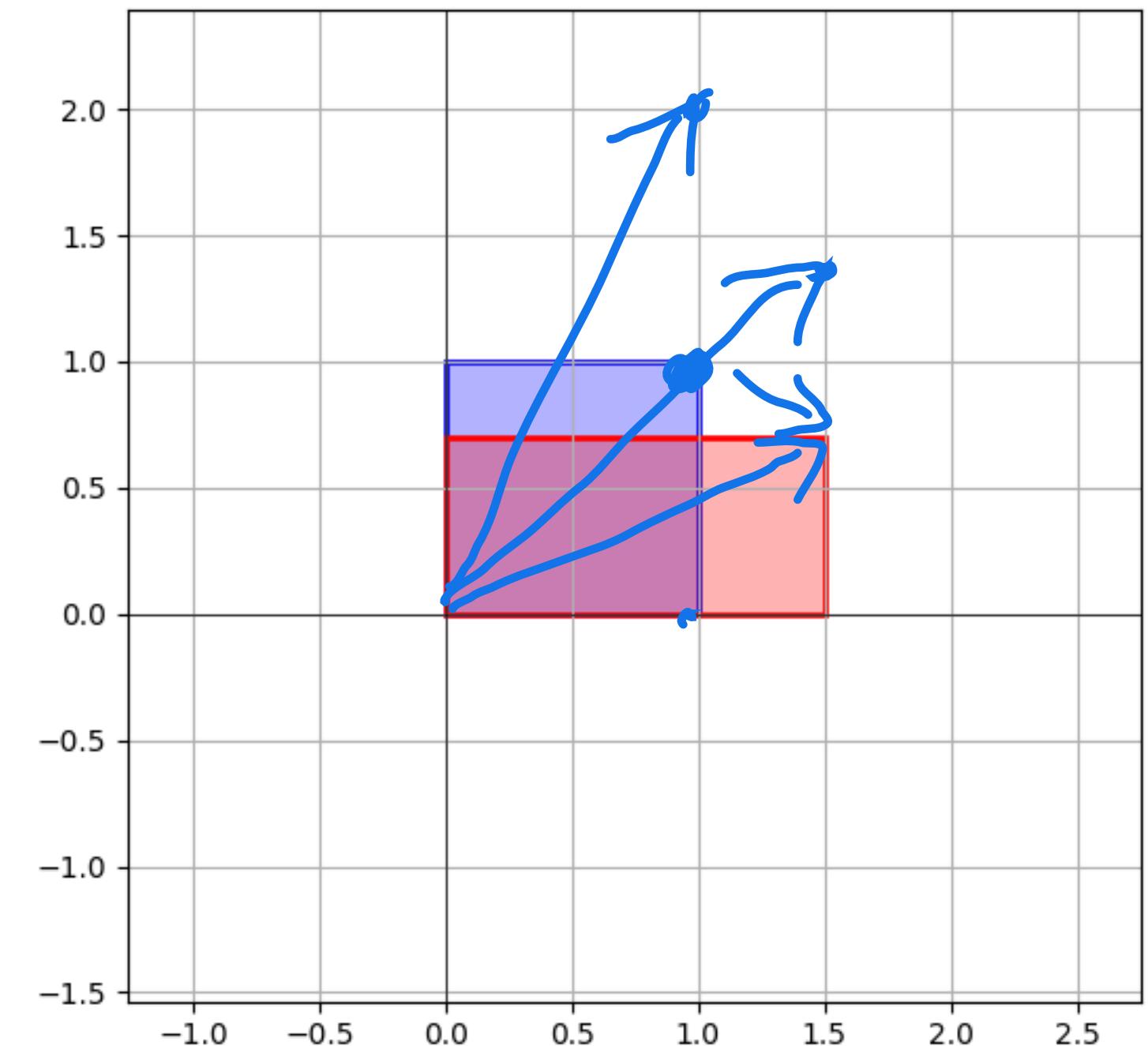
# Example: Unequal Scaling

It's "easy to describe" how unequal scaling transforms vectors.

*It transforms each entry individually and then combines them.*

$$\begin{bmatrix} 1.5 & 0 \\ 0 & 0.7 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1.5 \\ 0 \end{bmatrix} = (1.5) \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

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# **Eigenbases (Informal)**

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Imagine if  $\underline{v = 2\mathbf{b}_1 - \mathbf{b}_2 - 5\mathbf{b}_3}$  and  $\underline{\mathbf{b}_1, \mathbf{b}_2, \mathbf{b}_3}$  are eigenvectors of  $A$ . Then

$$A\mathbf{v} = 2\lambda_1\mathbf{b}_1 - \lambda_2\mathbf{b}_2 - 5\lambda_3\mathbf{b}_3$$

# Eigenbases (Informal)

Imagine if  $\underline{v = 2b_1 - b_2 - 5b_3}$  and  $\underline{b_1, b_2, b_3}$  are eigenvectors of  $A$ . Then

$$Av = 2\lambda_1 \mathbf{b}_1 - \lambda_2 \mathbf{b}_2 - 5\lambda_3 \mathbf{b}_3$$

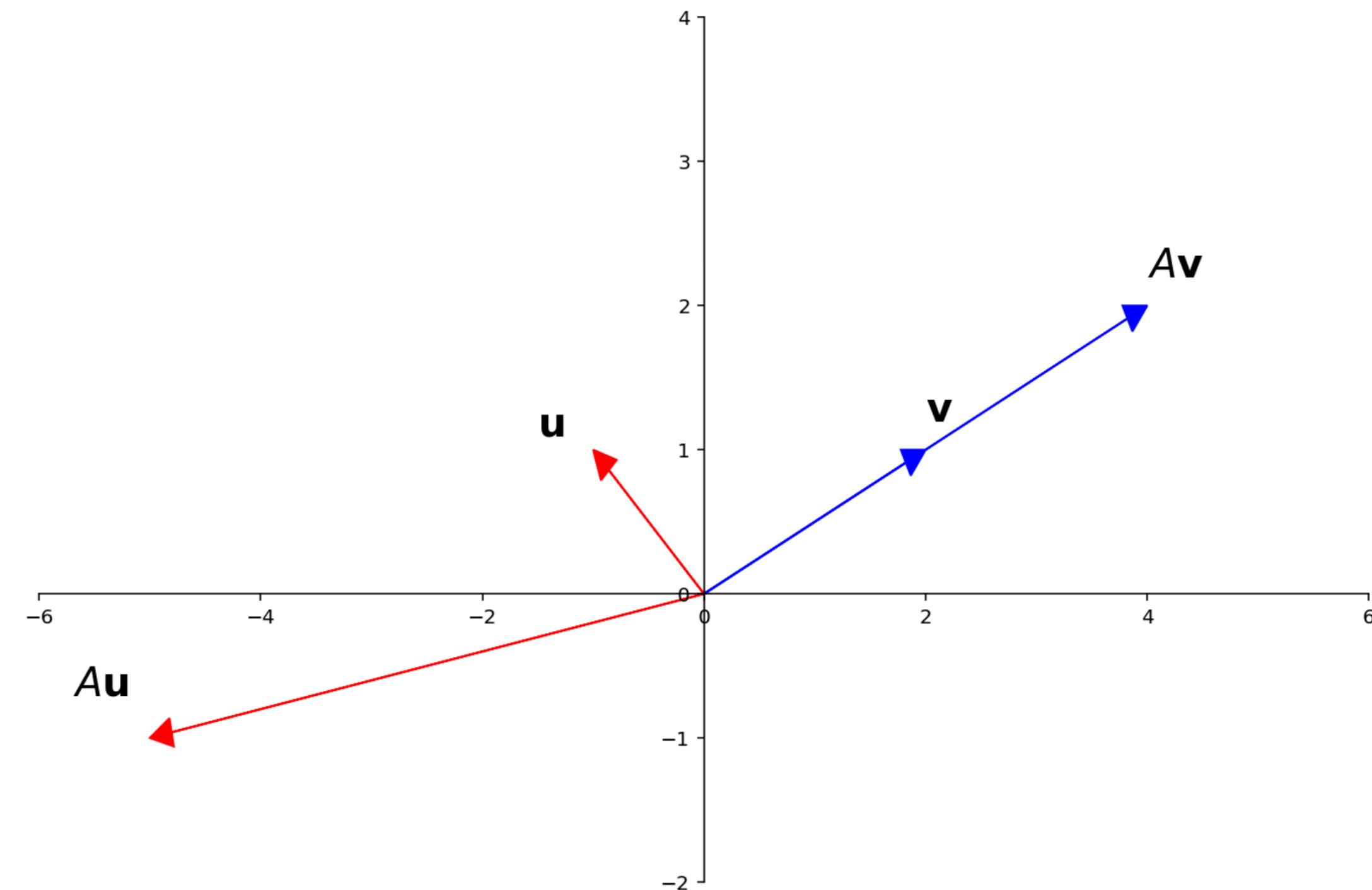
It's "easy to describe" how  $A$  transforms  $v$ .

*It transforms each "component" individually and then combines them.*

Verify:  $\vec{Av} = A(2\vec{b}_1 - \vec{b}_2 - 5\vec{b}_3) = 2A\vec{b}_1 - A\vec{b}_2 - 5A\vec{b}_3$   
 $= 2\lambda_1 \vec{b}_1 - \lambda_2 \vec{b}_2 - 5\lambda_3 \vec{b}_3$

# Eigenvalues and Eigenvectors

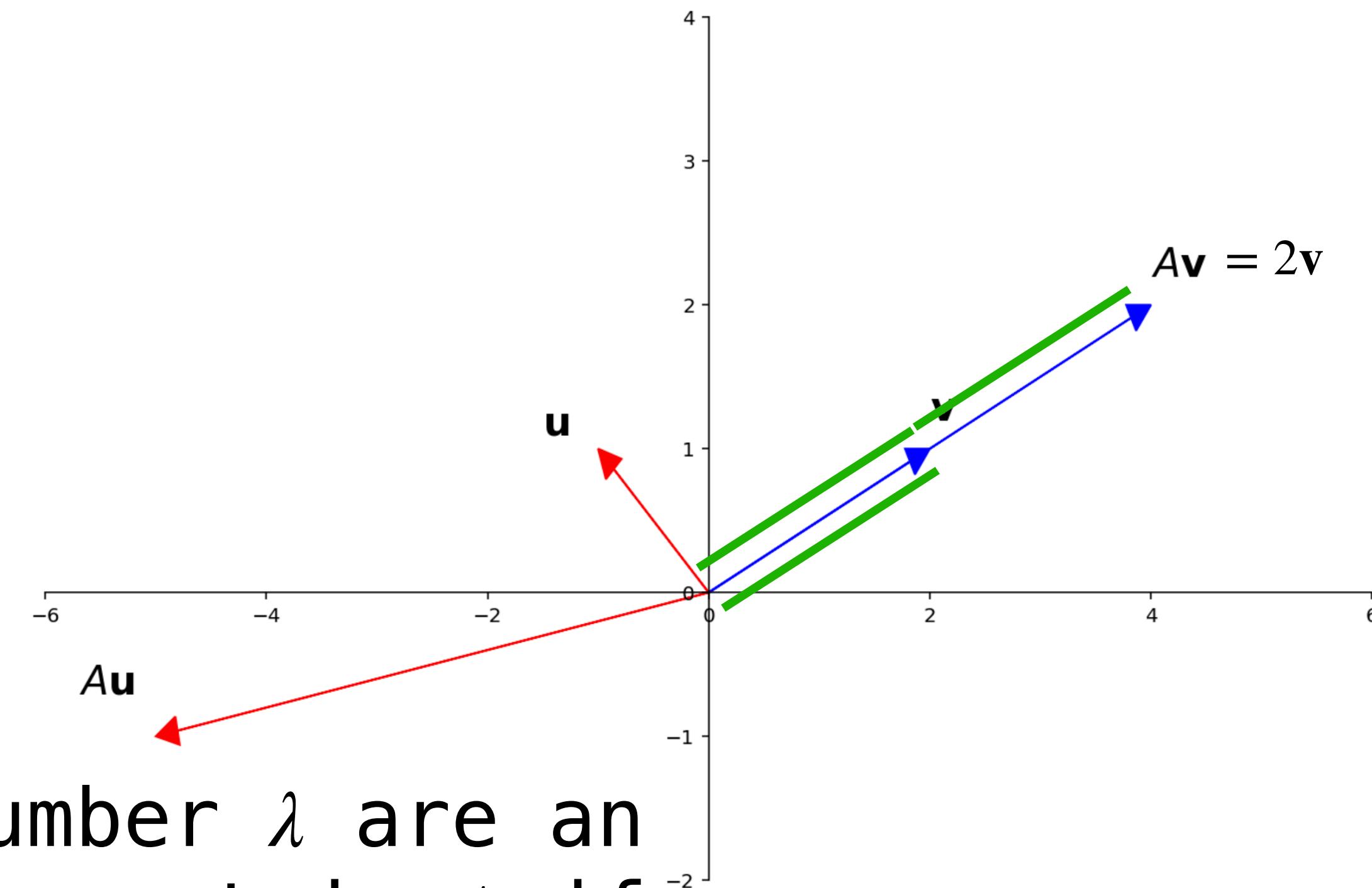
# Formal Definition



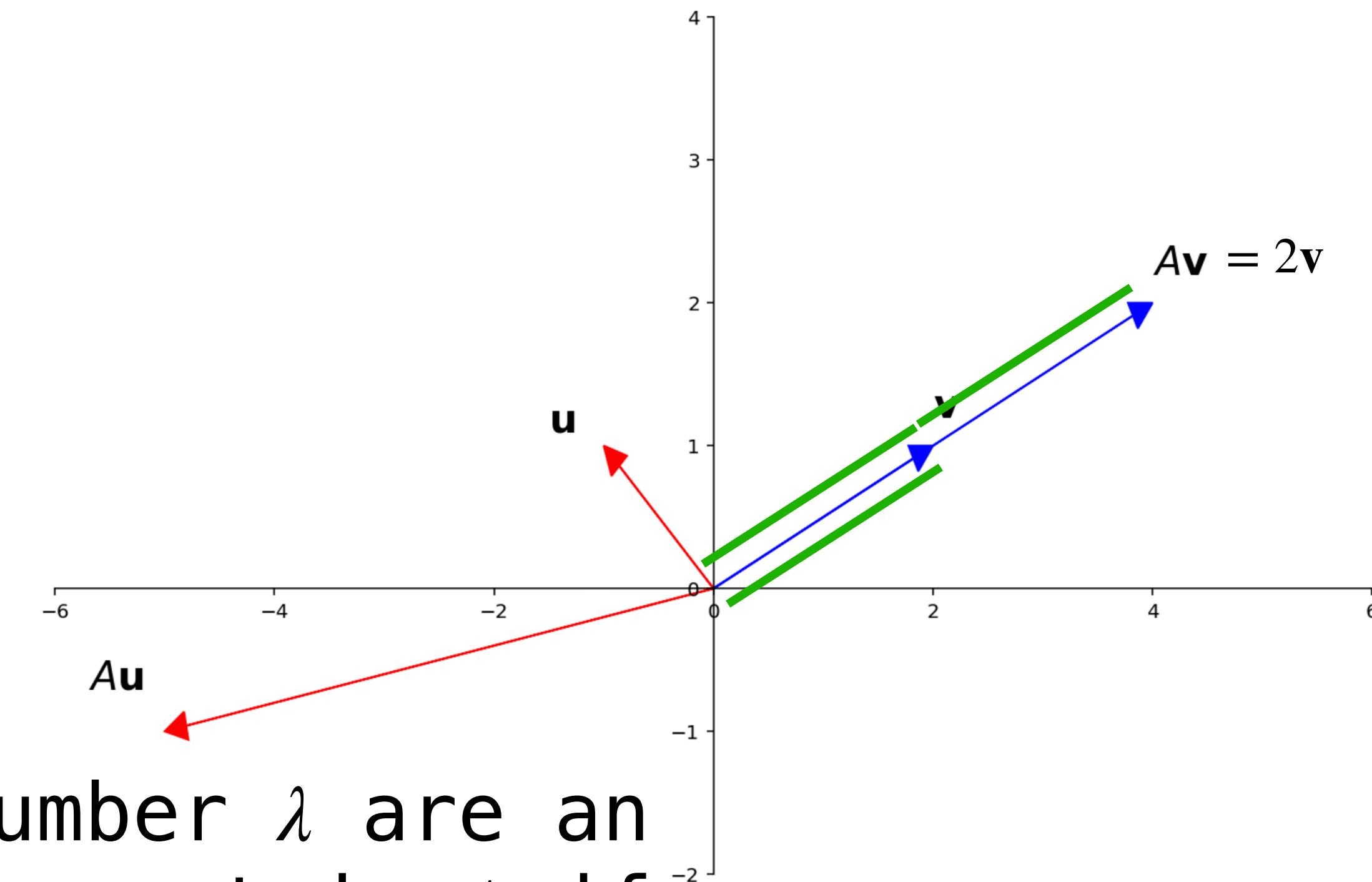
# Formal Definition

A *nonzero* vector  $\mathbf{v}$  in  $\mathbb{R}^n$  and real number  $\lambda$  are an **eigenvector** and **eigenvalue** for a  $n \times n$  matrix  $A$  if

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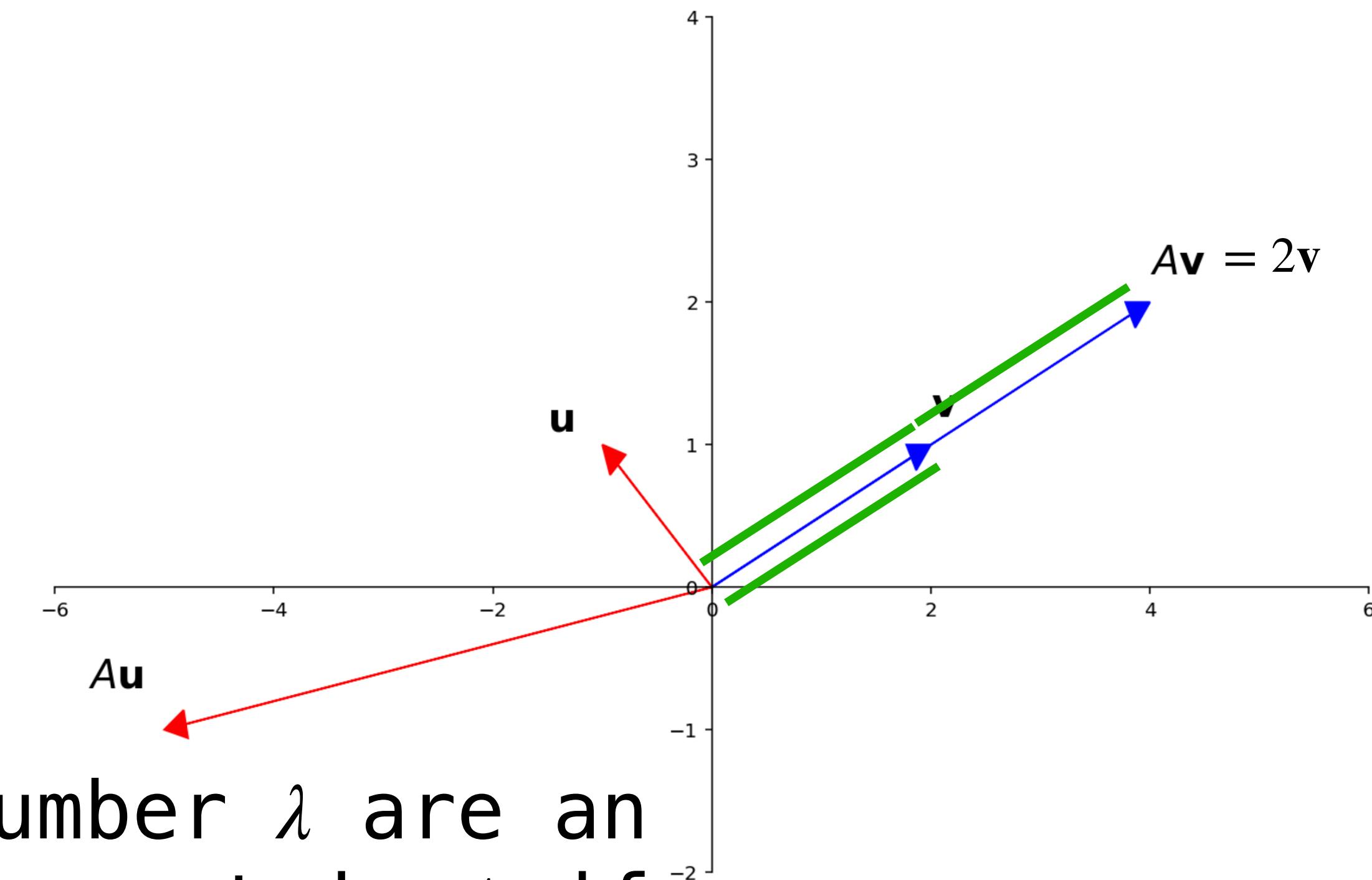
$$\vec{A}\vec{0} = \vec{0} = (0)\vec{0}$$

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Note. Eigenvectors must be nonzero, but it is possible for 0 to be an eigenvalue.



# **What if 0 is an eigenvalue?**

# What if 0 is an eigenvalue?

If  $A$  has the eigenvalue 0 with the eigenvector  $v$ , then

there is some  $\vec{v} \neq 0$  such that

what is the set  
of vectors  $\vec{v}$  that satisfy

$$A\vec{v} = 0\vec{v} = 0$$

← same as  $\text{Nu}(A)$

# What if 0 is an eigenvalue?

If  $A$  has the eigenvalue 0 with the eigenvector  $v$ , then

$$Av = 0v = 0$$

In other words,

- »  $v \in \text{Nul}(A)$
- »  $v$  is a nontrivial solution to  $Av = 0$

# **Extending the IMT (Again)**

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**Theorem.** A  $n \times n$  matrix is invertible if and only if it does not have 0 as an eigenvalue.

$$\text{Nul}(A) = \{0\}$$

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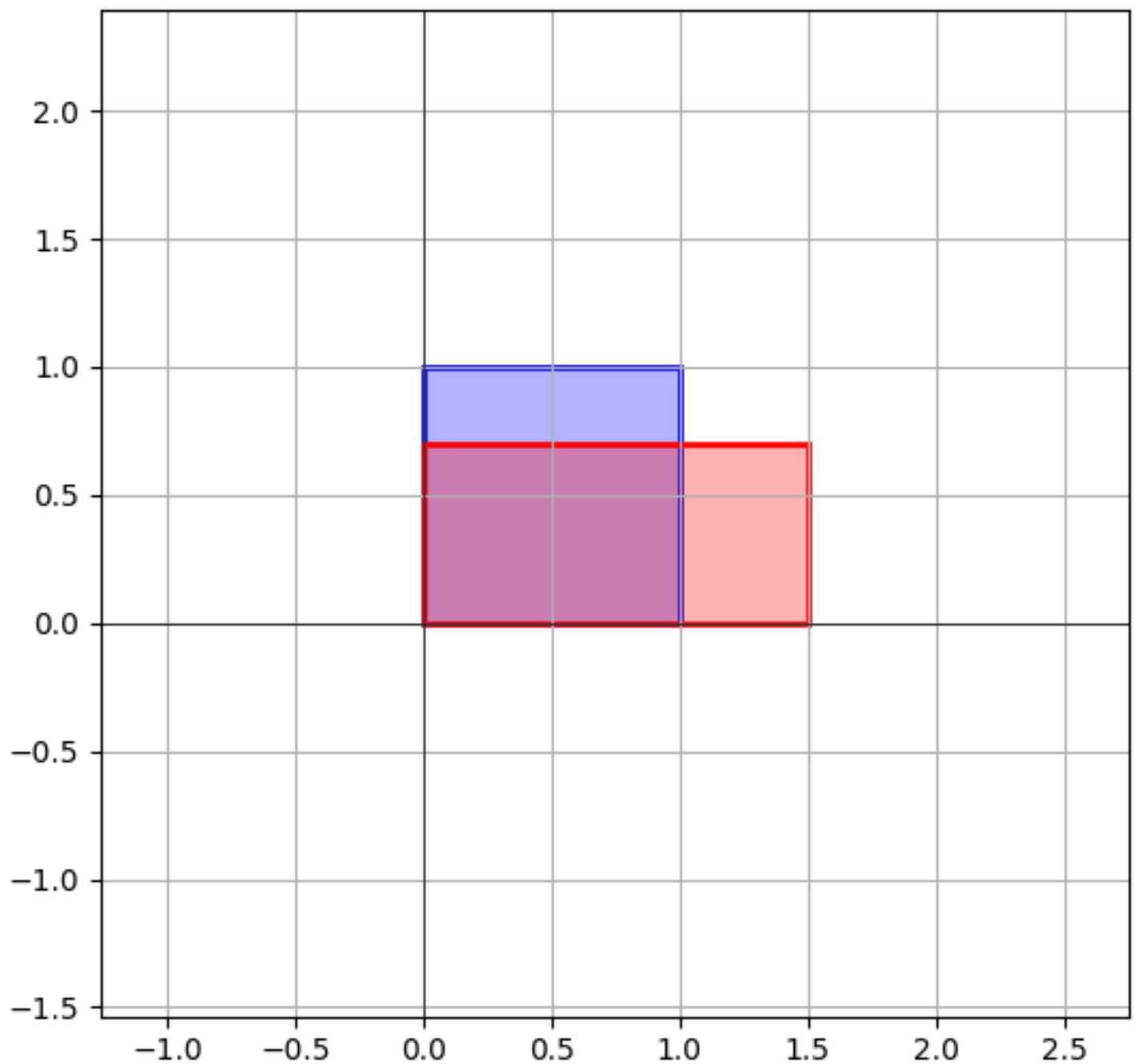
- »  $Ax = 0$  has ~~new~~ nontrivial solutions
- » the columns of  $A$  are linearly dependent
- »  $\text{Col}(A) \neq \mathbb{R}^n$
- » ...

$$\dim(\text{Nul } A) > 0$$

( + \*  
\* \* )  
*some free variables  
in RREF*

# Example: Unequal Scaling

Let's determine it's eigenvalues and eigenvectors:



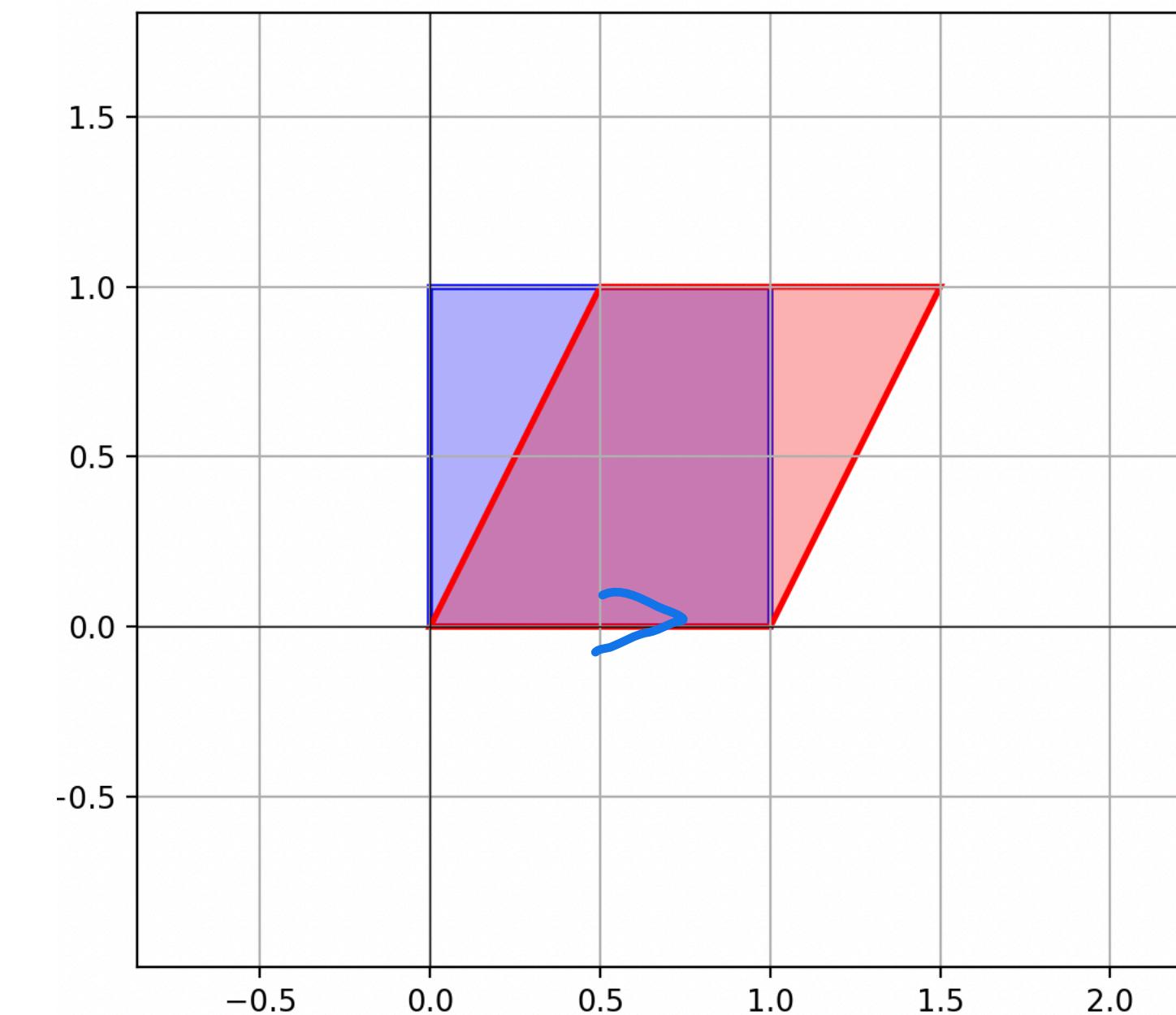
$$\begin{bmatrix} 1.5 & 0 \\ 0 & 0.7 \end{bmatrix}$$

# Example: Shearing

Let's determine it's eigenvalues and eigenvectors:

$$\begin{bmatrix} 1 & 0.5 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} = (1) \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$A(\vec{v}) = c A \vec{v} = c \lambda \vec{v} = \lambda(c \vec{v})$$



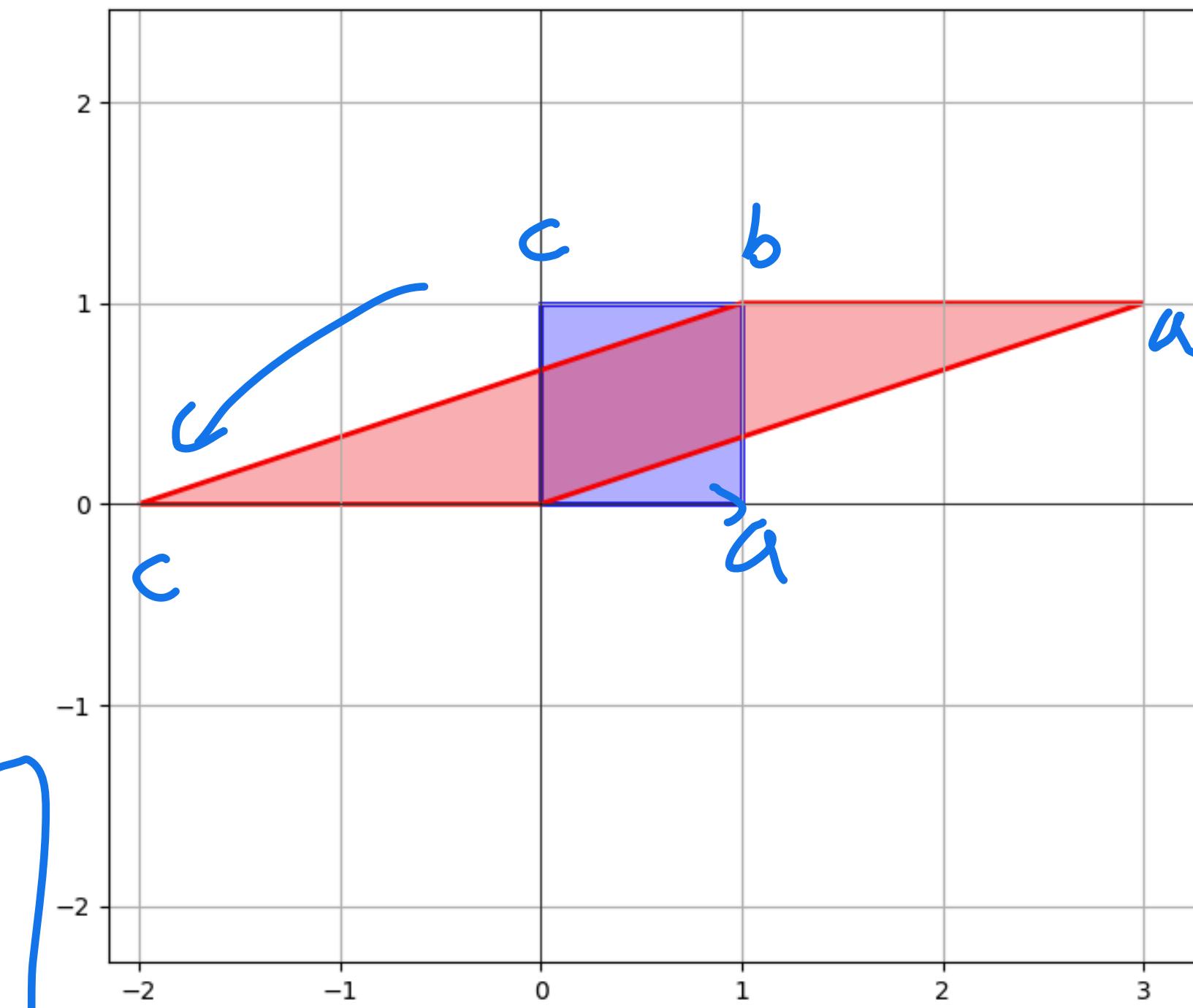
$$\begin{bmatrix} 1 & 0.5 \\ 0 & 1 \end{bmatrix}$$

# Example (Algebraic)

$$A = \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \quad u = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad v = \begin{bmatrix} 1 \\ 0.5 \end{bmatrix}$$

$$\begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} = (1) \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0.5 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 0.5 \end{bmatrix}$$



How do we verify eigenvalues  
and eigenvectors?

# Verifying Eigenvectors

# Verifying Eigenvectors

*Question.* Determine if  $\begin{bmatrix} 6 \\ -5 \end{bmatrix}$  or  $\begin{bmatrix} 3 \\ -2 \end{bmatrix}$  are eigenvectors of  $\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix}$  and determine the corresponding eigenvalues.

# Verifying Eigenvectors

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Ask

**Solution.** Easy. Work out the matrix–vector multiplication.

# Verifying Eigenvectors

$$\vec{v}_1 = \begin{bmatrix} 6 \\ -5 \end{bmatrix}, \vec{v}_2 = \begin{bmatrix} 3 \\ -2 \end{bmatrix}, A = \begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix} \begin{bmatrix} 6 \\ -5 \end{bmatrix} = \begin{bmatrix} -24 \\ 20 \end{bmatrix} = (-4) \begin{bmatrix} 6 \\ -5 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix} \begin{bmatrix} 3 \\ -2 \end{bmatrix} = \begin{bmatrix} -9 \\ 11 \end{bmatrix} \Rightarrow \vec{v}_2 \text{ not an eigenvector}$$

# Verifying Eigenvalues

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**Question.** Show that 7 is an eigenvalue of  $\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix}$ .

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Before we go over how to do this...

# Verifying Eigenvalues (Warm Up)

**Question.** Verify that 1 is an eigenvalue of

$$\begin{bmatrix} 0.1 & 0.7 \\ 0.9 & 0.3 \end{bmatrix}$$

*Hint.* Recall our discussion of Markov Chains.

Solution:  $A$  is regular, stochastic  $\Rightarrow$  there is a steady state

$$A\vec{v} = \vec{v}$$

# Steady-States and Eigenvectors

Steady-state vectors of stochastic matrices are eigenvectors corresponding to the eigenvalue 1.

How did we find steady-state vectors?:

$$A\vec{v} = \vec{v}$$

$$A\vec{v} - \vec{v} = 0$$

$$(A - I)\vec{v} = 0$$

# Steady-States and Eigenvectors

$v$  is a steady-state vector\*  $\equiv$   $v \in \text{Nul}(A - I)$

\*It must also be a probability vector

# Verifying Eigenvalues

This is harder...

**Question.** Show that  $\lambda$  is an eigenvalue of  $A$ .

**Solution:**

$$A\vec{v} = \lambda\vec{v}$$

$$A\vec{v} - \lambda\vec{v} = 0$$

$$(A - \lambda I)\vec{v} = 0$$

is there  $\vec{v} \neq 0$  in  $\text{Nul}(A - \lambda I)$ ?

# Verifying Eigenvalues

$v$  is an eigenvector for  $\lambda \equiv v \in \text{Nul}(A - \lambda I)$

# Verifying Eigenvalues

This is harder...

$$\xrightarrow{\text{?}} \vec{x} \in \text{Nu}(A - 7I) \quad (A - 7I)\vec{x} = 0$$

**Question.** Show that 7 is an eigenvalue of  $\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix}$ .

**Solution:**

$$A - 7I = \begin{bmatrix} -6 & 6 \\ 5 & -5 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

? is an eigenvalue  
w/ eigenvector  $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$

$$\vec{x} = x_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{aligned} x_1 &= x_2 \\ x_2 &\text{ free} \end{aligned}$$

1sK

# Problem

$$I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\lambda_{11}$$

Verify that 2 is an eigenvalue of

$$A = 2I = \begin{bmatrix} 2 & -1 & 6 \\ 2 & -1 & 6 \\ 2 & -1 & 6 \end{bmatrix} \sim \left[ \begin{array}{ccc|c} 1 & -\frac{1}{2} & 3 & 2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \quad A_{11}$$

2-dim'l  
space of  
eigenvectors  
for  $\lambda=2$

$$x = x_2 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix}$$

$$x_1 = \frac{1}{2}x_2 - 3x_3$$

$x_2$  free  
 $x_3$  free

# Answer

$$\begin{bmatrix} 4 & -1 & 6 \\ 2 & 1 & 6 \\ 2 & -1 & 8 \end{bmatrix}$$

How many eigenvectors can  
a matrix have?

# Linear Independence of Eigenvectors

**Theorem.\*** If  $v_1, \dots, v_k$  are eigenvectors for distinct eigenvalues, then they are linearly independent.

So an  $n \times n$  matrix can have at most  $n$  eigenvalues.

Why?: if  $A$  has  $>n$  eigenvalues  
 $\Rightarrow >n$  lin. dep. eigenvectors

This is not possible in  $\mathbb{R}^n$

\*We won't prove this.

# Eigenspace

**Fact.** The set of eigenvectors for a eigenvalue  $\lambda$  of  $A \in \mathbb{R}^{n \times n}$  form a subspace of  $\mathbb{R}^n$ .

Verify: closure under scaling ✓

closure under addn: if  $\vec{v}, \vec{w}$   
eigenvectors

$$\begin{aligned} A(\vec{v} + \vec{w}) &= A\vec{v} + A\vec{w} \\ &= \lambda\vec{v} + \lambda\vec{w} = \lambda(\vec{v} + \vec{w}) \end{aligned}$$

Alternate: eigenspace is just a nullspace  
 $\text{Null}(A - \lambda I)$

# Eigenspace

**Definition.** The set of eigenvectors for a eigenvalue  $\lambda$  of  $A$  is called the **eigenspace** of  $A$  corresponding to  $\lambda$ .

It is the same as  $\text{Nul}(A - \lambda I)$ .

# How To: Basis of an Eigenspace

**Question.** Find a basis for the eigenspace of  $A$  corresponding to  $\lambda$ .

**Solution.** Find a basis for  $\text{Nul}(A - \lambda I)$ .

We know how to do this.

# Example

$$A := \begin{bmatrix} -2 & 0 & 3 \\ 1 & 1 & -1 \\ -4 & 0 & 5 \end{bmatrix} \quad \text{Nul}(A - I)$$

Determine a basis for the eigenspace corresponding to the eigenvalue 1:

$$A - I = \begin{pmatrix} -3 & 0 & 3 \\ 1 & 0 & -1 \\ -4 & 0 & 4 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\vec{x} = x_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

$$\begin{aligned} x_1 &= x_3 \\ x_2 &\text{ free} \\ x_3 &\text{ free} \end{aligned}$$

How do we find  
eigenvalues?

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eigenvalues?

We'll cover this next time... .

# Eigenvalues of Triangular Matrices

**Theorem.** The eigenvalues of a triangular matrix are its entries along the diagonal.

Verify:

$$\begin{bmatrix} a_{11} & * & * \\ 0 & a_{22} & * \\ 0 & 0 & a_{33} \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} a_{11} \\ 0 \\ 0 \end{bmatrix} = a_{11} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$(A - a_{22}I) = \begin{bmatrix} a_{11} - a_{22} & * & * \\ 0 & 0 & * \\ 0 & 0 & a_{33} - a_{22} \end{bmatrix} \Rightarrow (A - a_{22}I)\vec{x} = 0$$

has nontrivial soln's

free variable

# Example

$$\begin{bmatrix} 3 & 6 & -8 \\ 0 & 0 & 6 \\ 0 & 0 & 2 \end{bmatrix}$$

*Determine the eigenvectors and values of the above matrix:*

# **Linear Dynamical Systems**

# Recall: Linear Dynamical Systems

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**Definition.** A (discrete time) linear dynamical system is described by a  $n \times n$  matrix  $A$ . Its **evolution function** is the matrix transformation  $\mathbf{x} \mapsto A\mathbf{x}$ .

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The evolution function  $A$  tells us how our system evolves over time.  
Given an **initial state vector**  $\mathbf{v}_0$ , we can determine the state vector of the system after  $i$  time steps:

$$\mathbf{v}_i = A\mathbf{v}_{i-1}$$

# Recall: State Vectors

$$\mathbf{v}_1 = A\mathbf{v}_0$$

$$\mathbf{v}_2 = A\mathbf{v}_1 = A(A\mathbf{v}_0)$$

$$\mathbf{v}_3 = A\mathbf{v}_2 = A(AA\mathbf{v}_0)$$

$$\mathbf{v}_4 = A\mathbf{v}_3 = A(AAA\mathbf{v}_0)$$

$$\mathbf{v}_5 = A\mathbf{v}_4 = A(AAA\mathbf{v}_0)$$

⋮

The state vector  $\mathbf{v}_k$  tells us what the system looks like after a number  $k$  time steps

This is also called a *recurrence relation* or a *linear difference function*

# Recall: State Vectors

$$\mathbf{v}_1 = A\mathbf{v}_0$$

$$\mathbf{v}_2 = A\mathbf{v}_1 = A(A\mathbf{v}_0)$$

$$\mathbf{v}_k = A^k \mathbf{v}_0$$

$$\mathbf{v}_5 = A\mathbf{v}_4 = A(AAA\mathbf{v}_0)$$

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*It's also difficult computationally because matrix multiplication is expensive*

# **(Closed-Form) Solutions**

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A (**closed-form**) **solution** of a linear dynamical system  $\mathbf{v}_{i+1} = A\mathbf{v}_i$  is an expression for  $\mathbf{v}_k$  which is does **not** contain  $A^k$  or previously defined terms

# (Closed-Form) Solutions

A (**closed-form**) **solution** of a linear dynamical system  $v_{i+1} = Av_i$  is an expression for  $v_k$  which is does **not** contain  $A^k$  or previously defined terms

In other word, it does not depend on  $A^k$  and is not **recursive**

# Example

$$\mathbf{v}_k = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \mathbf{v}_{k-1} \quad \mathbf{v}_0 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Determine a closed form for the above linear dynamical system.

# **Solutions with Eigenvectors as Initial States**

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It's easy to give a closed-form solution if the initial state is an eigenvector:

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It's easy to give a closed-form solution if the initial state is an eigenvector:

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No dependence on  $A^k$  or  $\mathbf{v}_{k-1}$

The Key Point. This is still true of sums of eigenvectors.

# Solutions in terms of eigenvectors

Let's simplify  $A^k \mathbf{v}$ , given we have eigenvectors  $\mathbf{b}_1, \mathbf{b}_2$  for  $A$  which span all of  $\mathbb{R}^2$ :

# Eigenvectors and Growth in the Limit

**Theorem.** For a linear dynamical system  $A$  with initial state  $\mathbf{v}_0$ , if  $\mathbf{v}_0$  can be written in terms of eigenvectors  $\mathbf{b}_1, \mathbf{b}_2, \dots, \mathbf{b}_k$  of  $A$  with eigenvalues

$$\lambda_1 > \lambda_2 \dots \geq \lambda_k$$

then  $\mathbf{v}_k \sim \lambda_1^k c_1 \mathbf{b}_1$  for some constant  $c_1$  (in other words, in the long term, the system grows exponentially in  $\lambda_1$ ).

Verify:

# Eigenbases

# Eigenbases

**Definition.** An **eigenbasis** of  $\mathbb{R}^n$  for a  $n \times n$  matrix  $A$  is a basis of  $\mathbb{R}^n$  made up entirely of eigenvectors of  $A$ .

# Eigenbases

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*We can represent vectors as unique linear combinations of eigenvectors.*

***Not all matrices have eigenbases.***

# Eigenbases and Growth in the Limit

**Theorem.** For a linear dynamical system  $A$  with initial state  $\mathbf{v}_0$ , if  $A$  has an eigenbasis  $\mathbf{b}_1, \dots, \mathbf{b}_k$ , then

$$\mathbf{v}_k \sim \lambda_1^k c_1 \mathbf{b}_1$$

for some constant  $c_1$ , where where  $\lambda_1$  is the largest eigenvalue of  $A$  and  $\mathbf{b}_1$  is its eigenvalue.

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The largest eigenvalue describes the long-term exponential behavior of the system.

# **Another Example: Golden Ratio**

# A Special Linear Dynamical System

$$\mathbf{v}_{k+1} = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \mathbf{v}_k \quad \mathbf{v}_0 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

Consider the system given by the above matrix.

What does this matrix represent?:

# Fibonacci Numbers

$$F_0 = 0$$

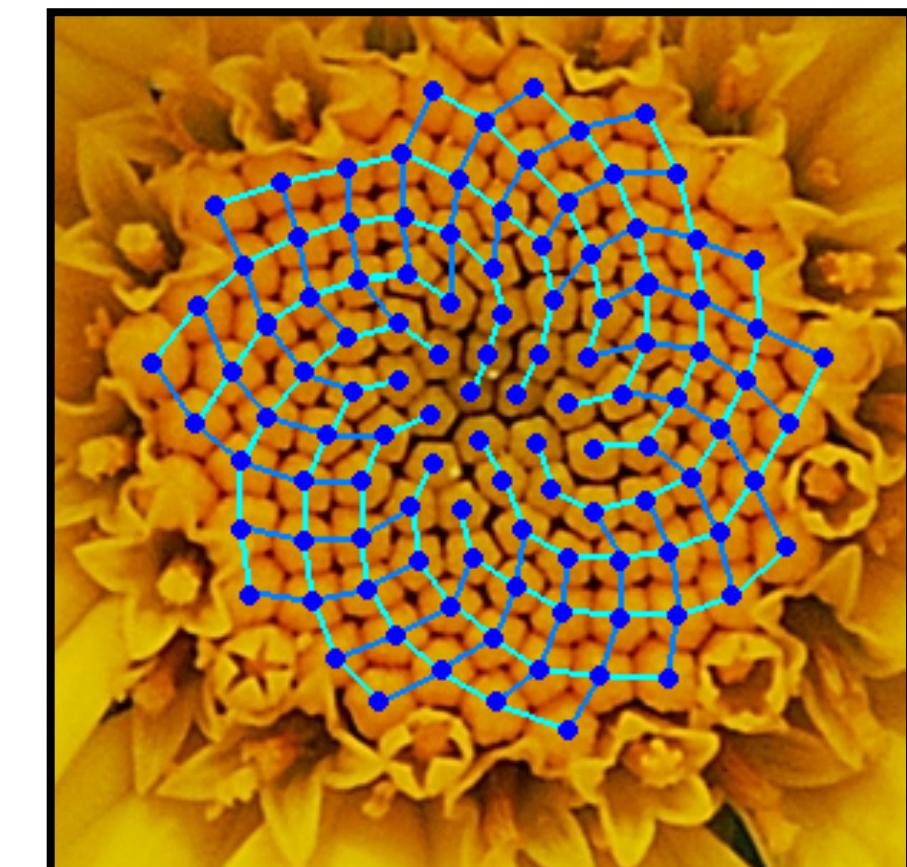
$$F_1 = 1$$

$$F_k = F_{k-1} + F_{k-2}$$

```
define fib(n):
    curr, next ← 0, 1
repeat n times:
    curr, next ← next, curr + next
return curr
```

The Fibonacci numbers are defined in terms of a recurrence relation.

They seem to crop-up in nature.



# Golden Ratio

$$\varphi = \frac{1 + \sqrt{5}}{2}$$

The "long term behavior" is the Fibonacci sequence is defined by the golden ratio.

This is the largest eigenvalue of  $\begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix}$ .