

Eigenvalues and Eigenvectors

Geometric Algorithms

Lecture 18

Practice Problem

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

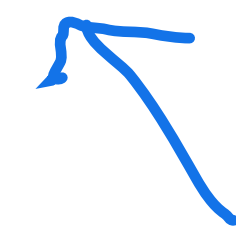
What is the smallest possible value for $\text{rank}(A)$? What is the largest possible value?

Answer

A is 234×300
^m ^x ⁿ

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

"rank" "nullity"



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

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

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

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

A is 0 matrix

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:

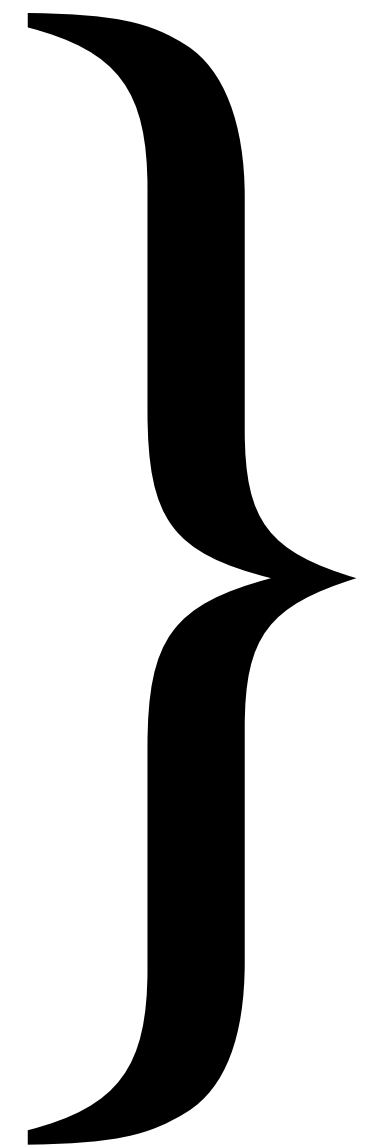
- » rotations
- » projections
- » shearing
- » reflection
- » scaling/stretching
- » ...

* square matrices

How can matrices transform vectors?*

In 2D and 3D we've seen:

- » rotations
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All matrices do
some combination
of these things

* square matrices

How can matrices transform vectors?*

In 2D and 3D we've seen:

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

} All matrices do
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* square matrices

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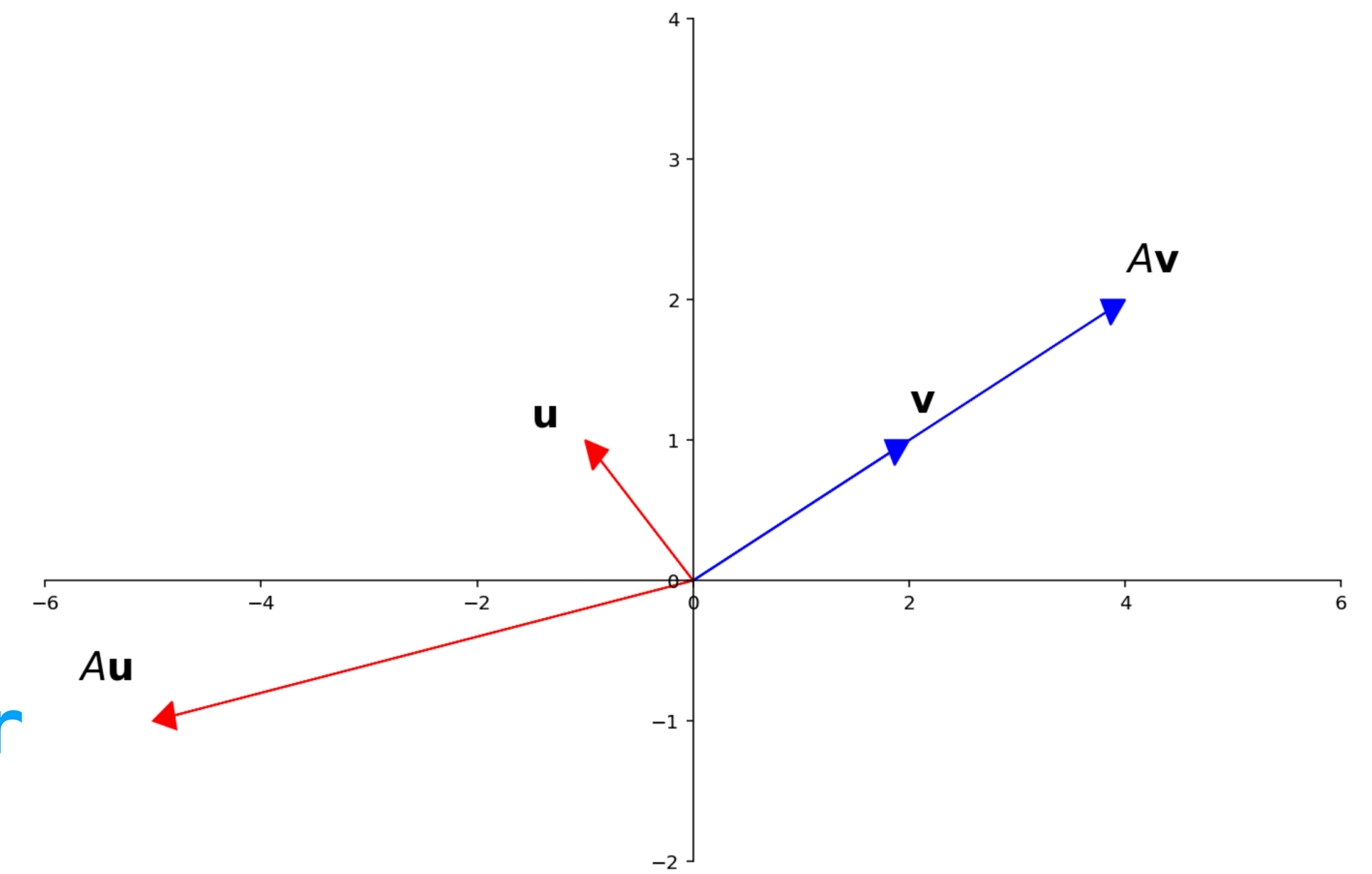
So if $A\mathbf{v} = c\mathbf{v}$ then it's "easy to describe" what A does to \mathbf{v} .

Eigenvectors (Informal)

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

eigenvalue

eigenvector

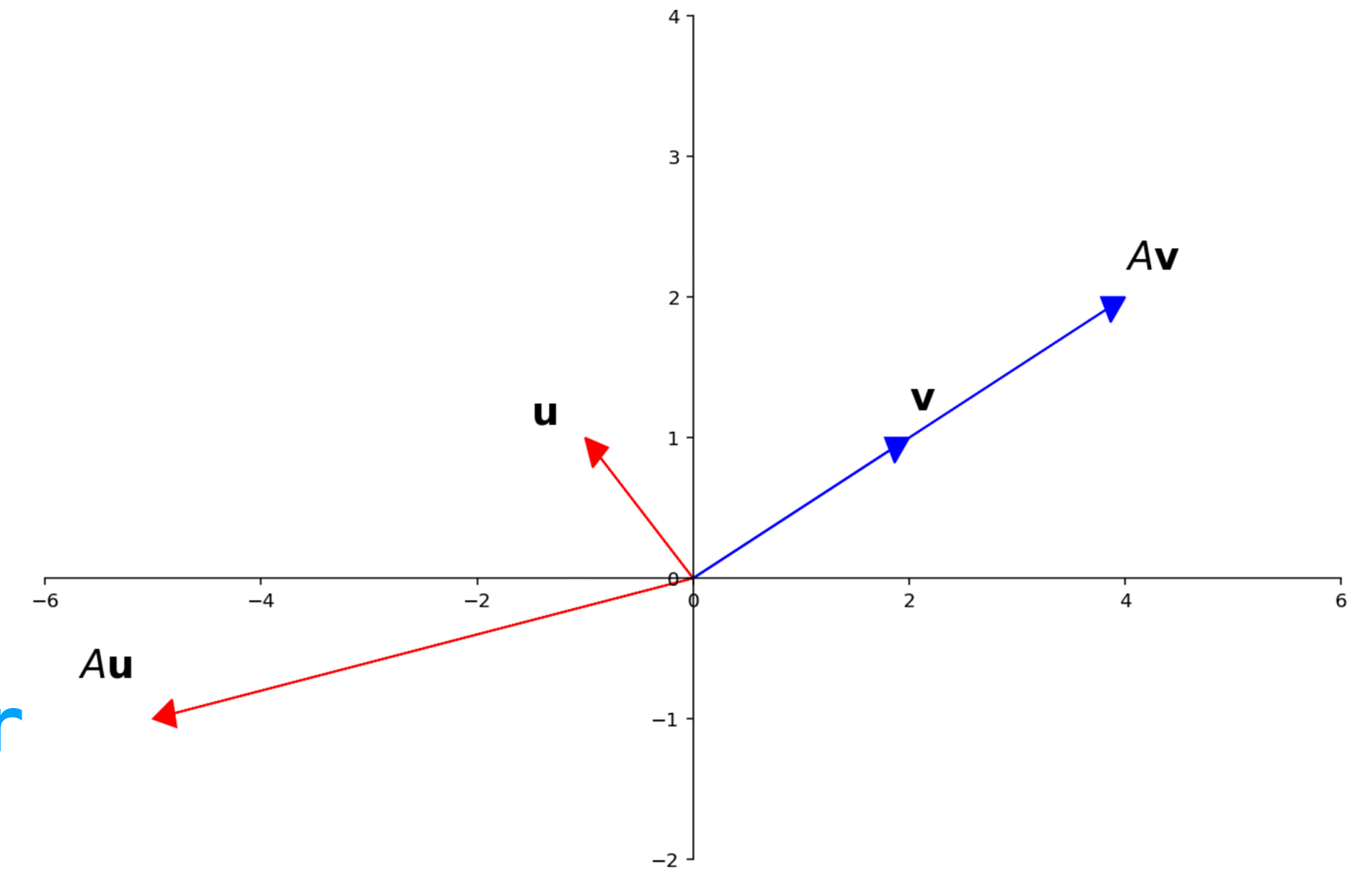


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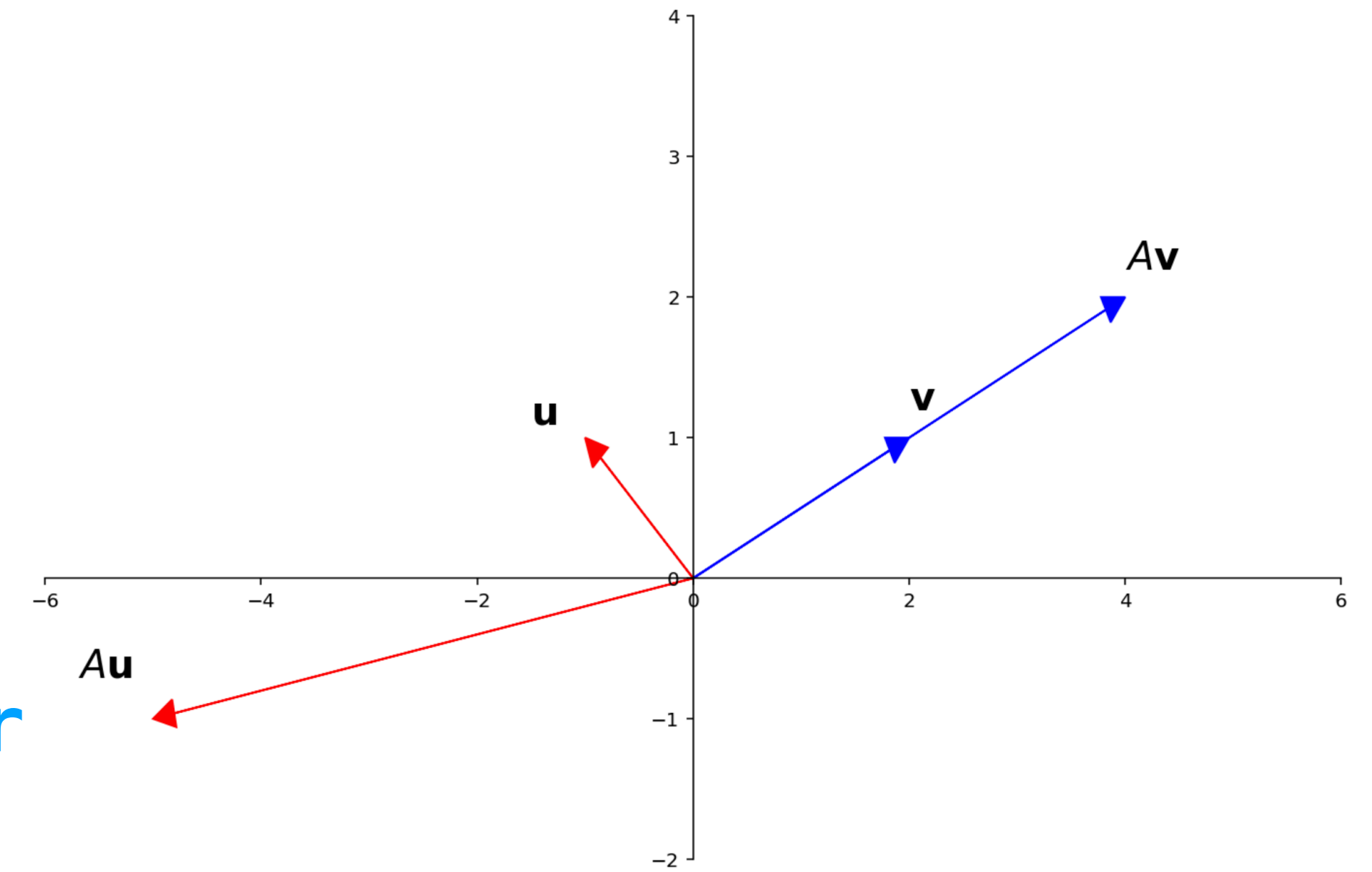
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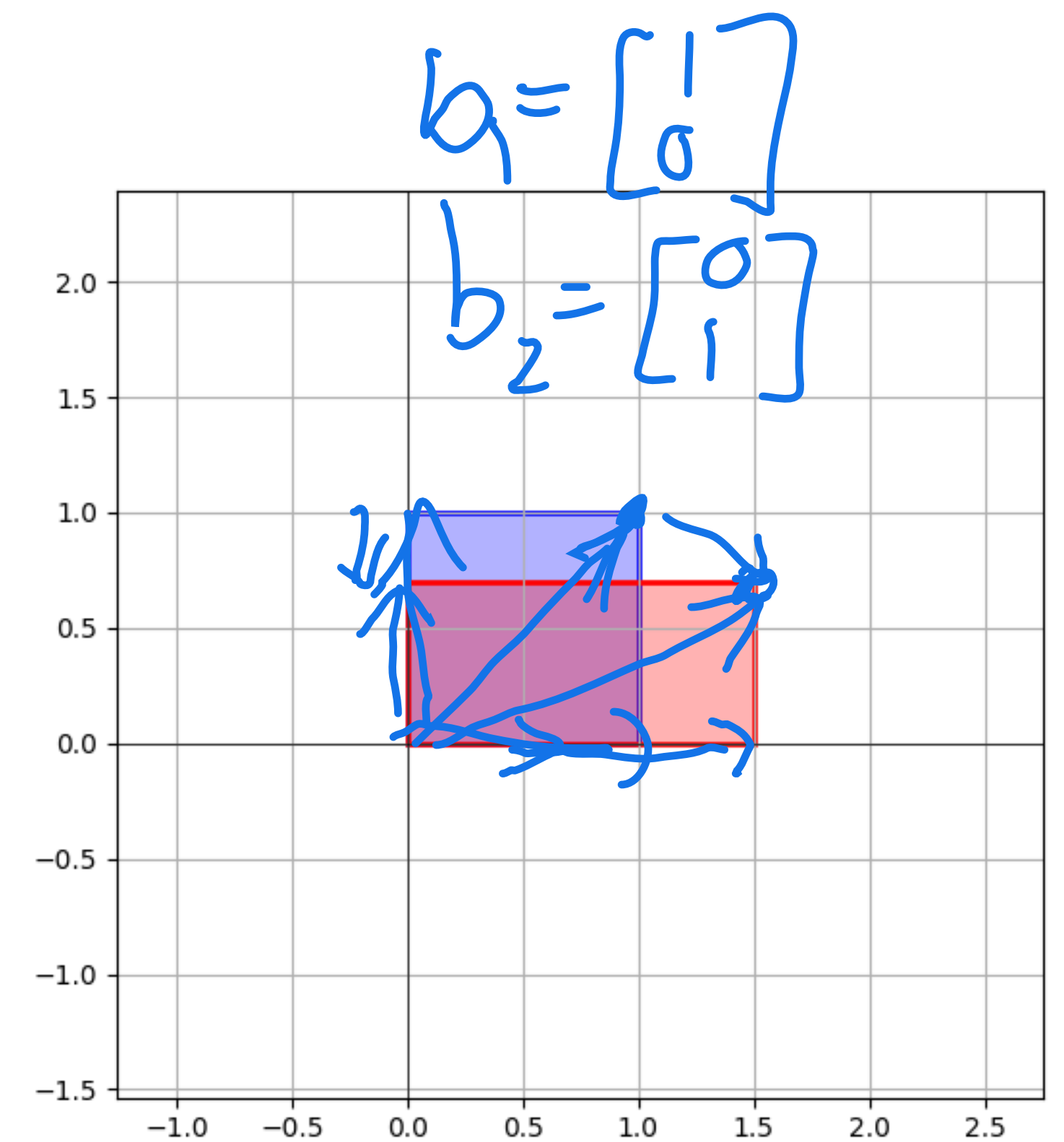
The amount they are stretched is called the **eigenvalue**.

Example: Unequal Scaling

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

It transforms each entry individually and then combines them.

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



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

Eigenbases (Informal)

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

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

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Imagine if $\mathbf{v} = 2\mathbf{b}_1 - \mathbf{b}_2 - 5\mathbf{b}_3$ and $\lambda_1, \lambda_2, \lambda_3$ $\mathbf{b}_1, \mathbf{b}_2, \mathbf{b}_3$ are *eigenvectors* of A . Then

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

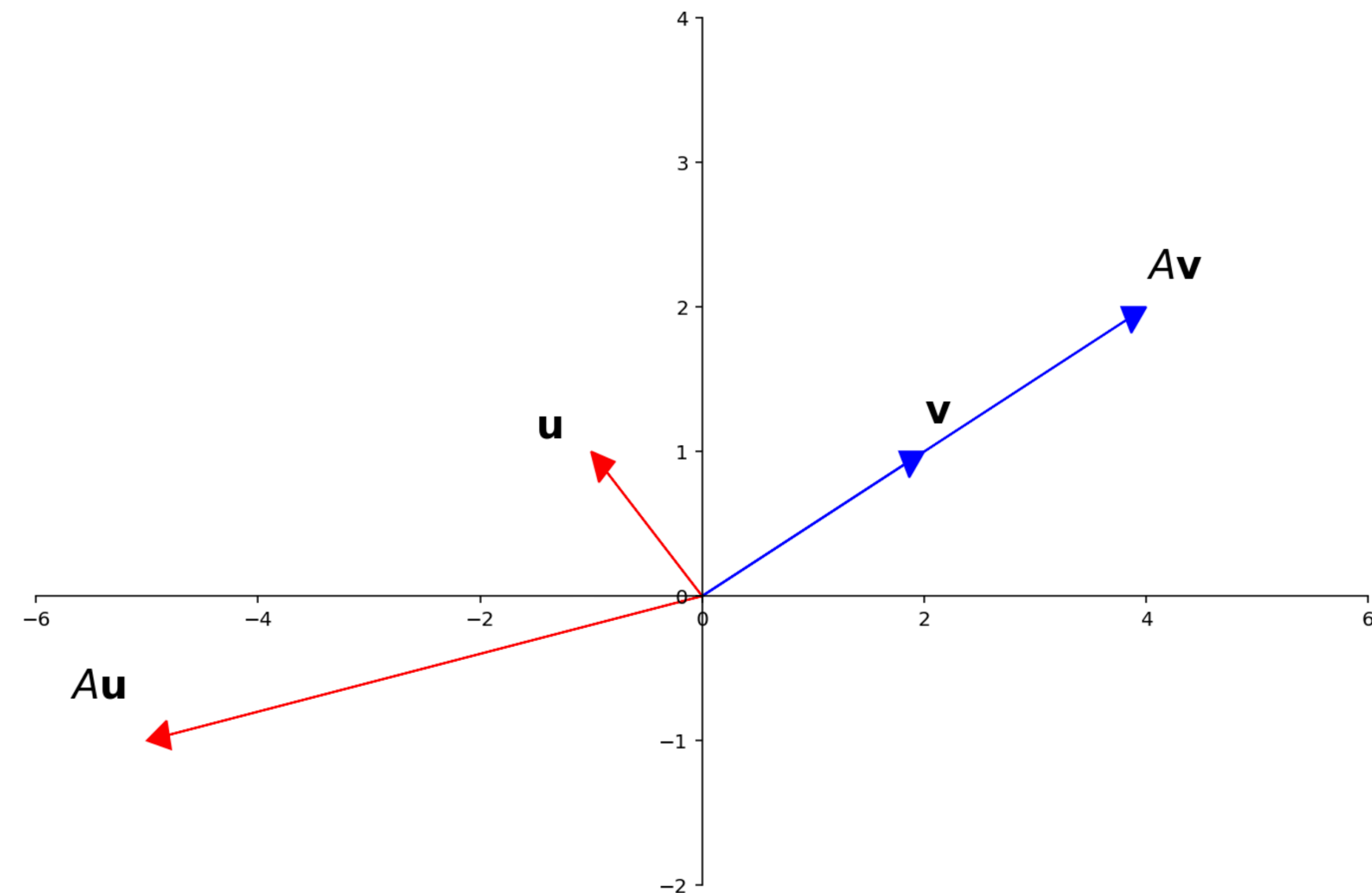
It's "easy to describe" how A transforms \mathbf{v} .

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

Verify:
$$\begin{aligned} A\vec{v} &= A(2\vec{b}_1 - \vec{b}_2 - 5\vec{b}_3) = A(2\vec{b}_1) - A\vec{b}_2 - A(5\vec{b}_3) \\ &= 2A\vec{b}_1 - A\vec{b}_2 - 5A\vec{b}_3 \\ &= 2\lambda_1\vec{b}_1 - \lambda_2\vec{b}_2 - 5\lambda_3\vec{b}_3 \end{aligned}$$

Eigenvalues and Eigenvectors

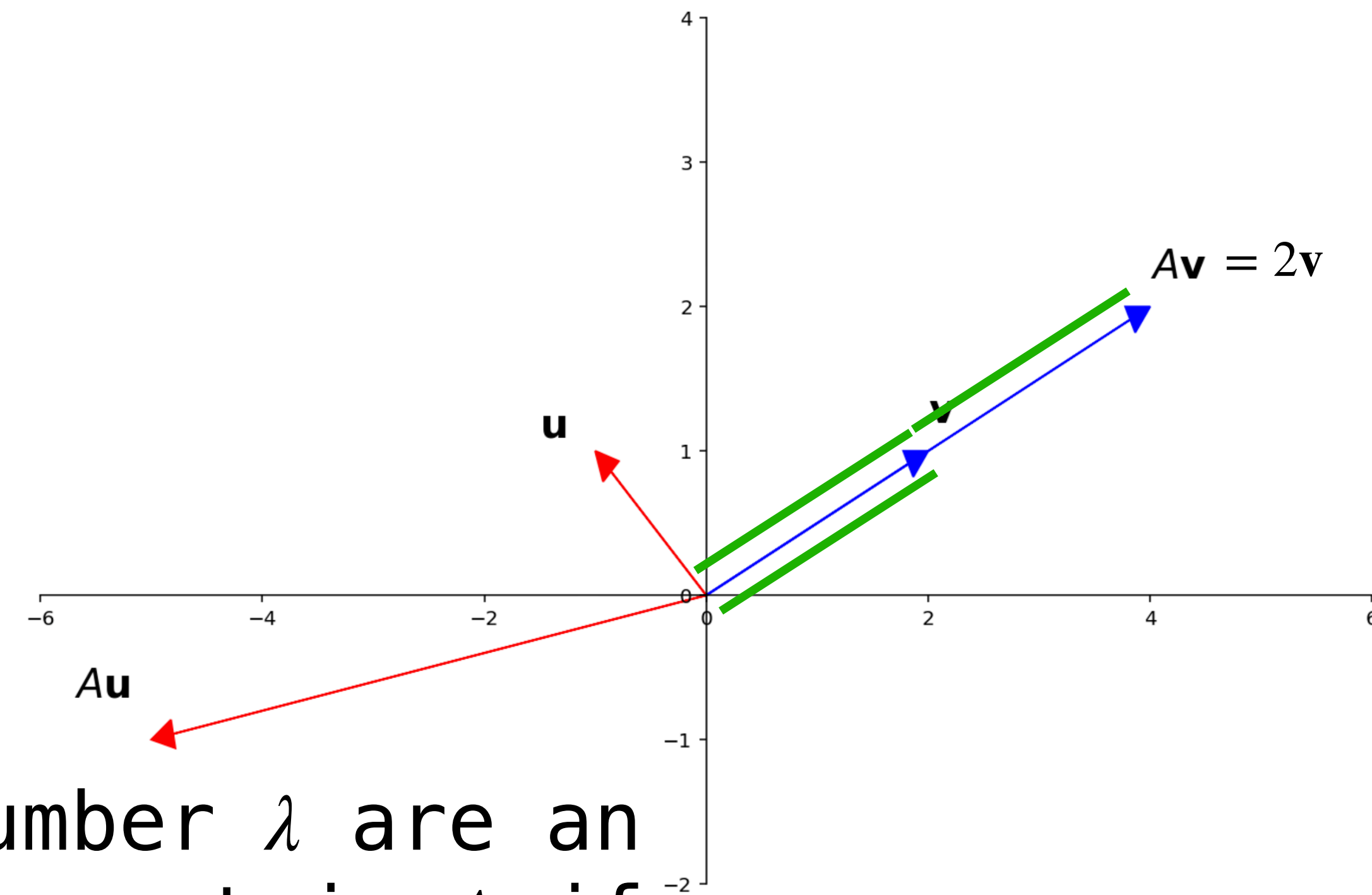
Formal Definition



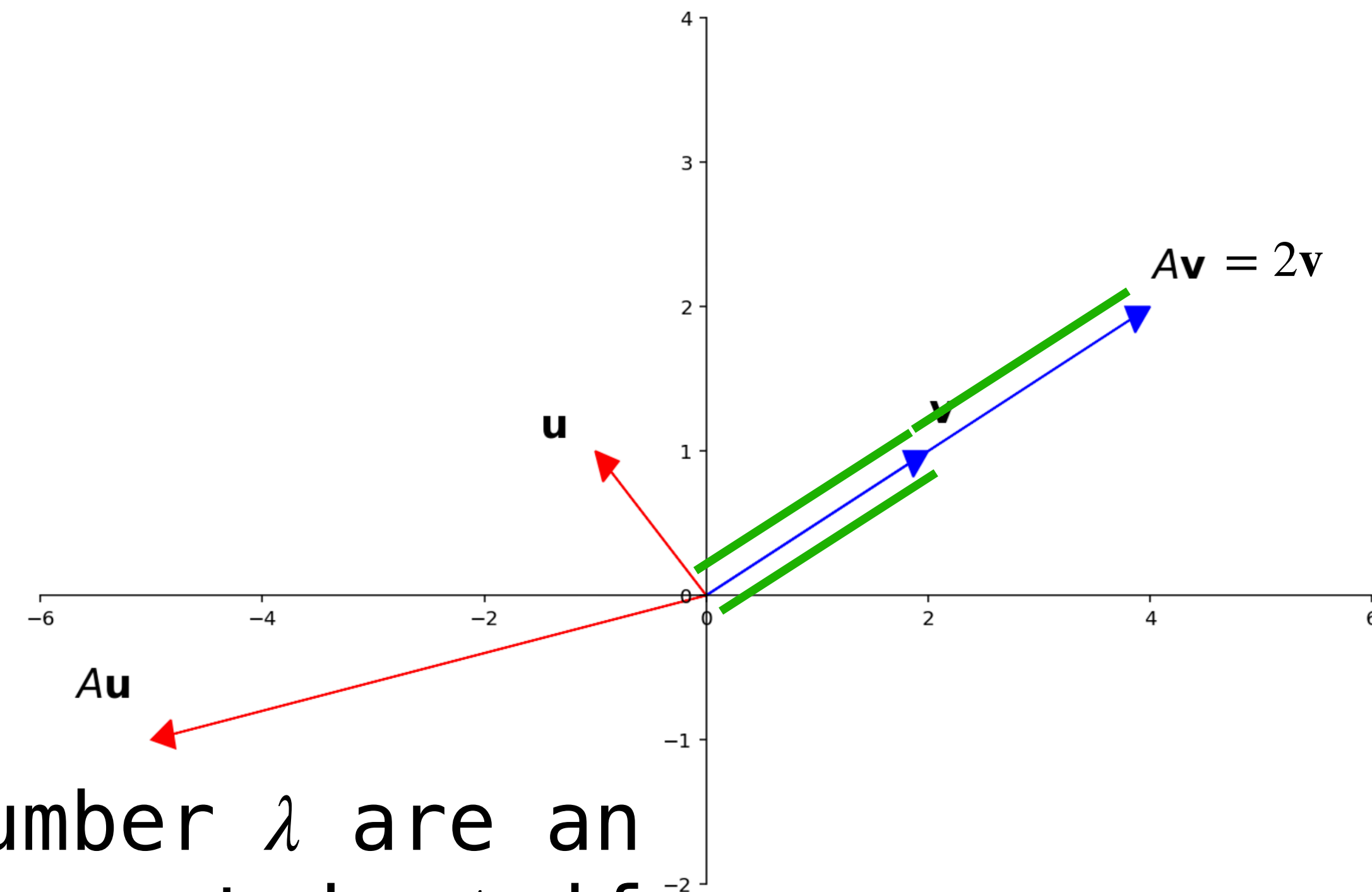
Formal Definition

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

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



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

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We will say that \mathbf{v} is an eigenvector of/for the eigenvalue λ , and that λ is the eigenvalue of/corresponding to \mathbf{v} .

Formal Definition

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

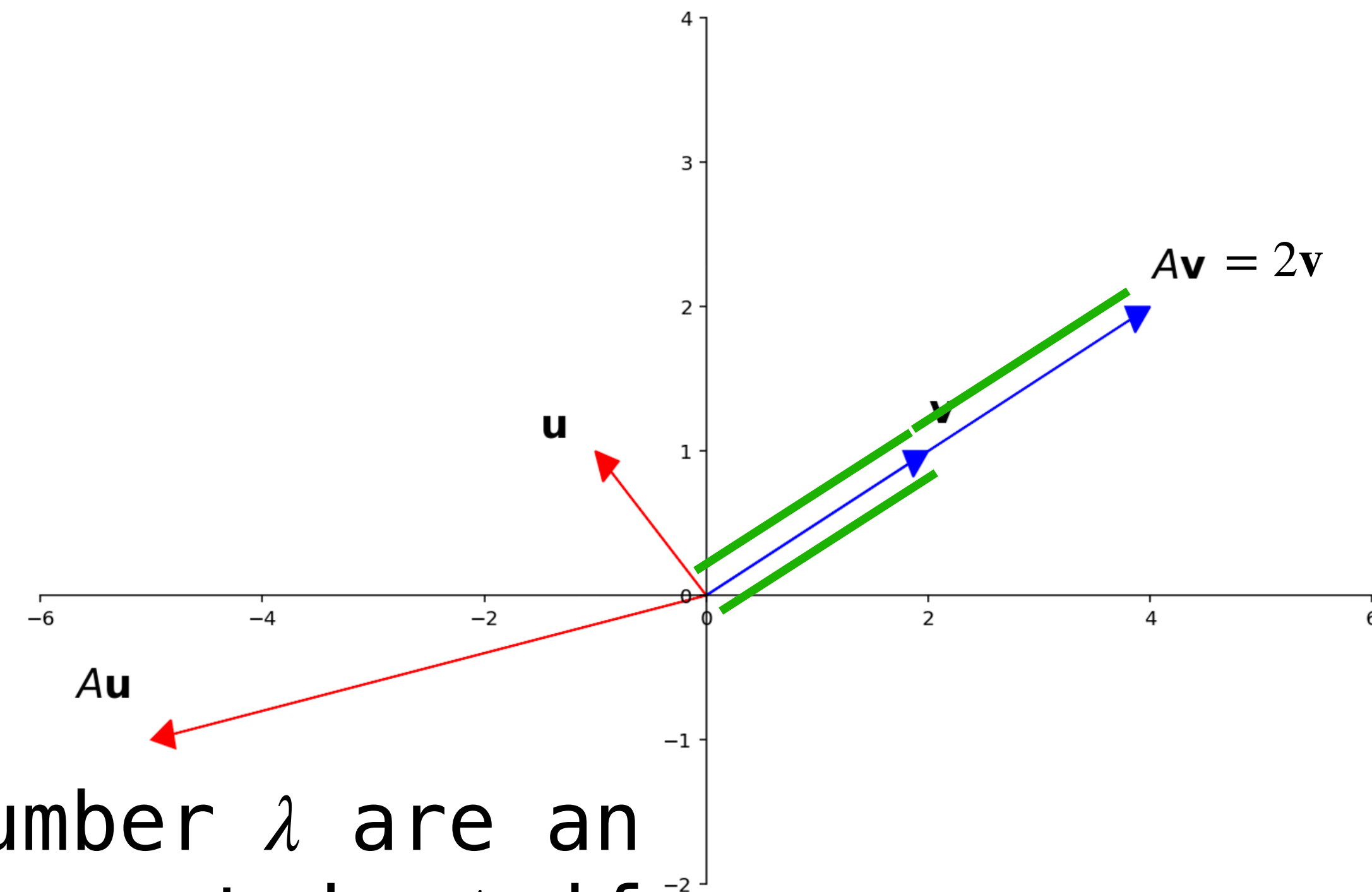


A *nonzero* vector \mathbf{v} in \mathbb{R}^n and real number λ are an **eigenvector** and **eigenvalue** for a $n \times n$ matrix A if

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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?

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If A has the eigenvalue 0 with the eigenvector \mathbf{v} , then

$$\{ \mathbf{v} \mid \underline{A\mathbf{v} = \mathbf{0v} = \mathbf{0}} \} = \text{Nul}(A)$$

What if 0 is an eigenvalue?

If A has the eigenvalue 0 with the eigenvector \mathbf{v} , then

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

In other words,

» $\mathbf{v} \in \text{Nul}(A)$

» \mathbf{v} is a nontrivial solution to $A\mathbf{v} = \mathbf{0}$

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.

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To reiterate. An eigenvalue 0 is equivalent to

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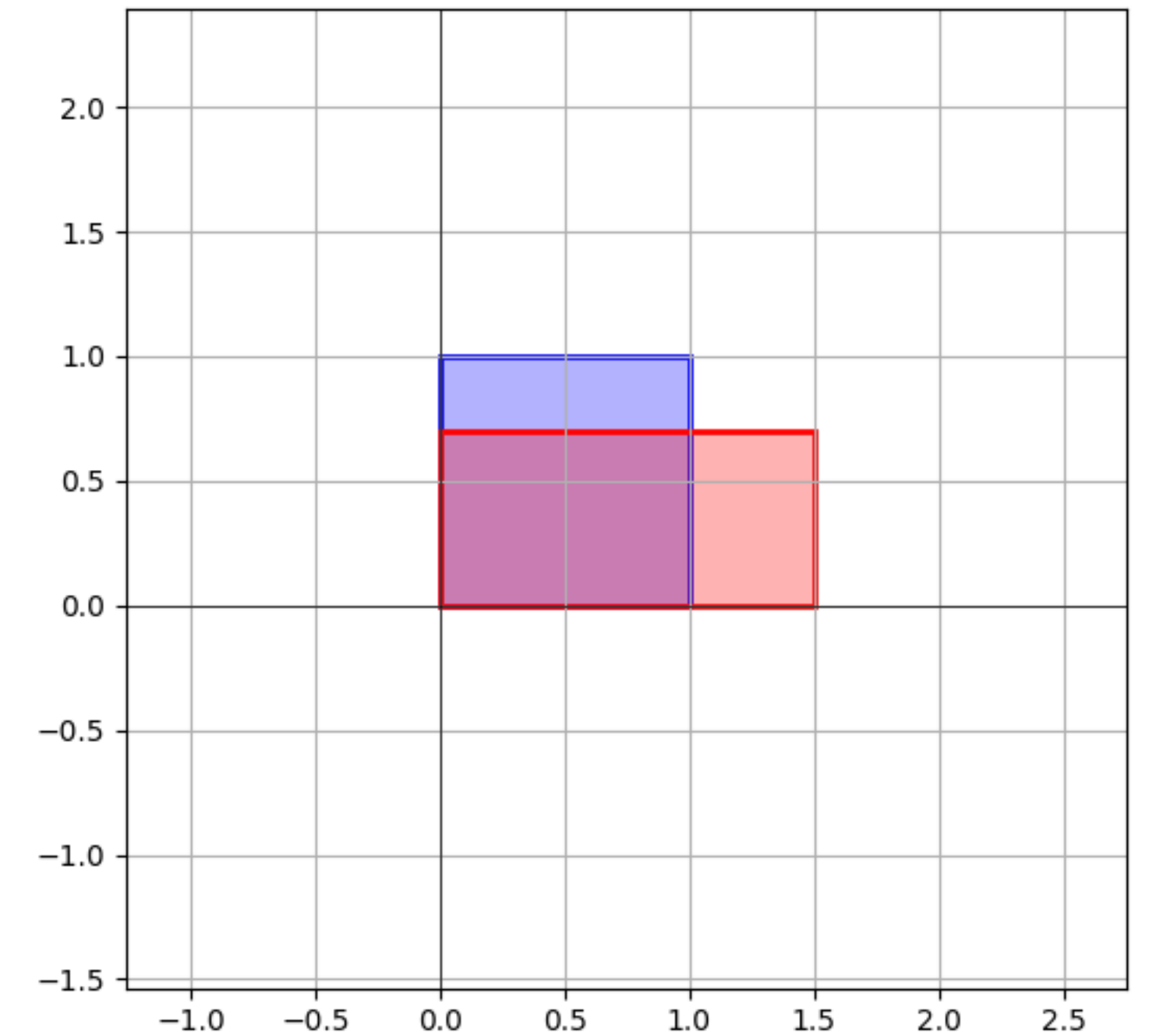
$$\Leftrightarrow \text{Nul } A = \{0\}$$

To reiterate. An eigenvalue 0 is equivalent to

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

Example: Unequal Scaling

Let's determine its eigenvalues and eigenvectors:



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

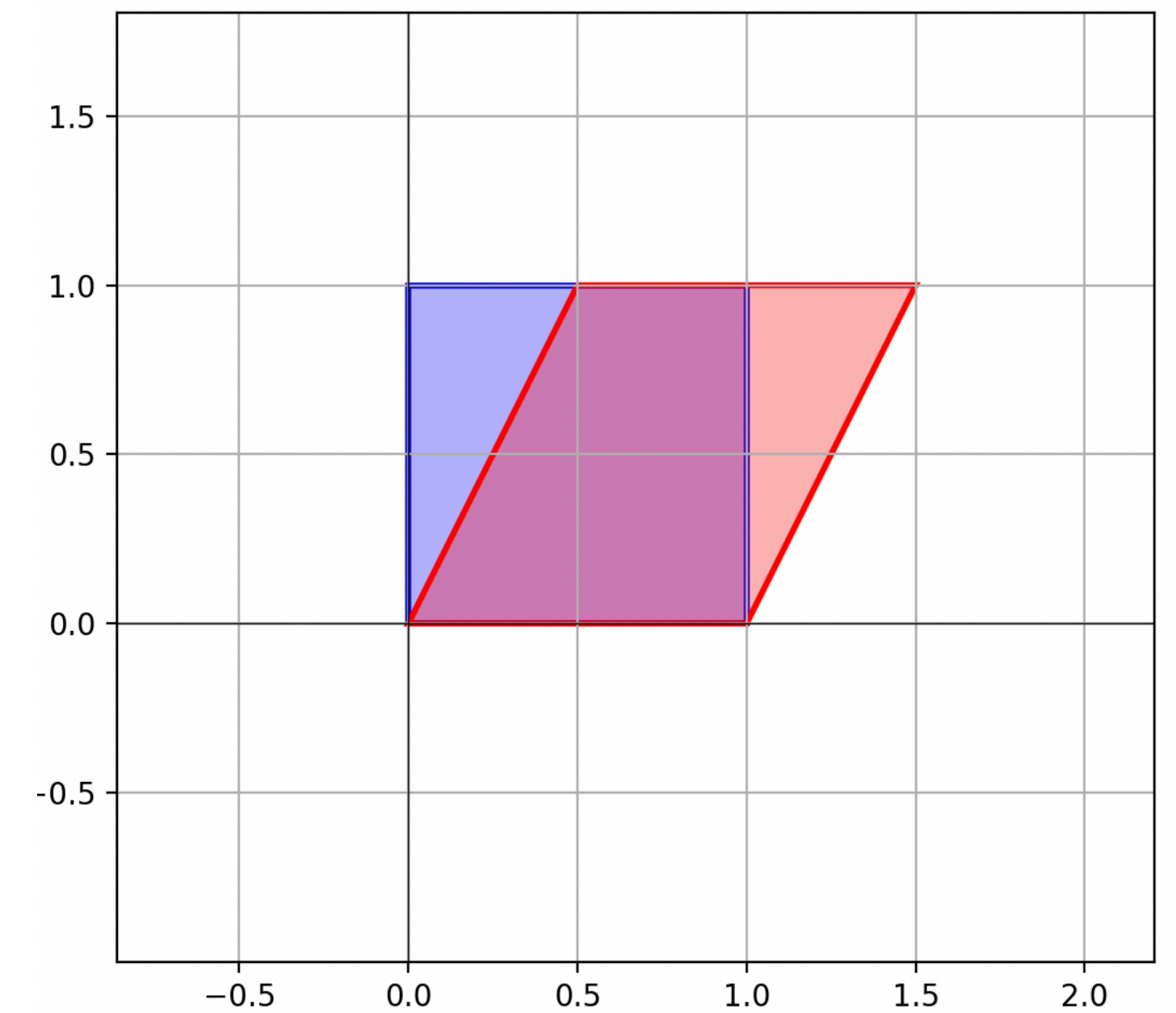
1.5 0.7

Example: Shearing

Let's determine its eigenvalues and eigenvectors:

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

\vec{v} λ



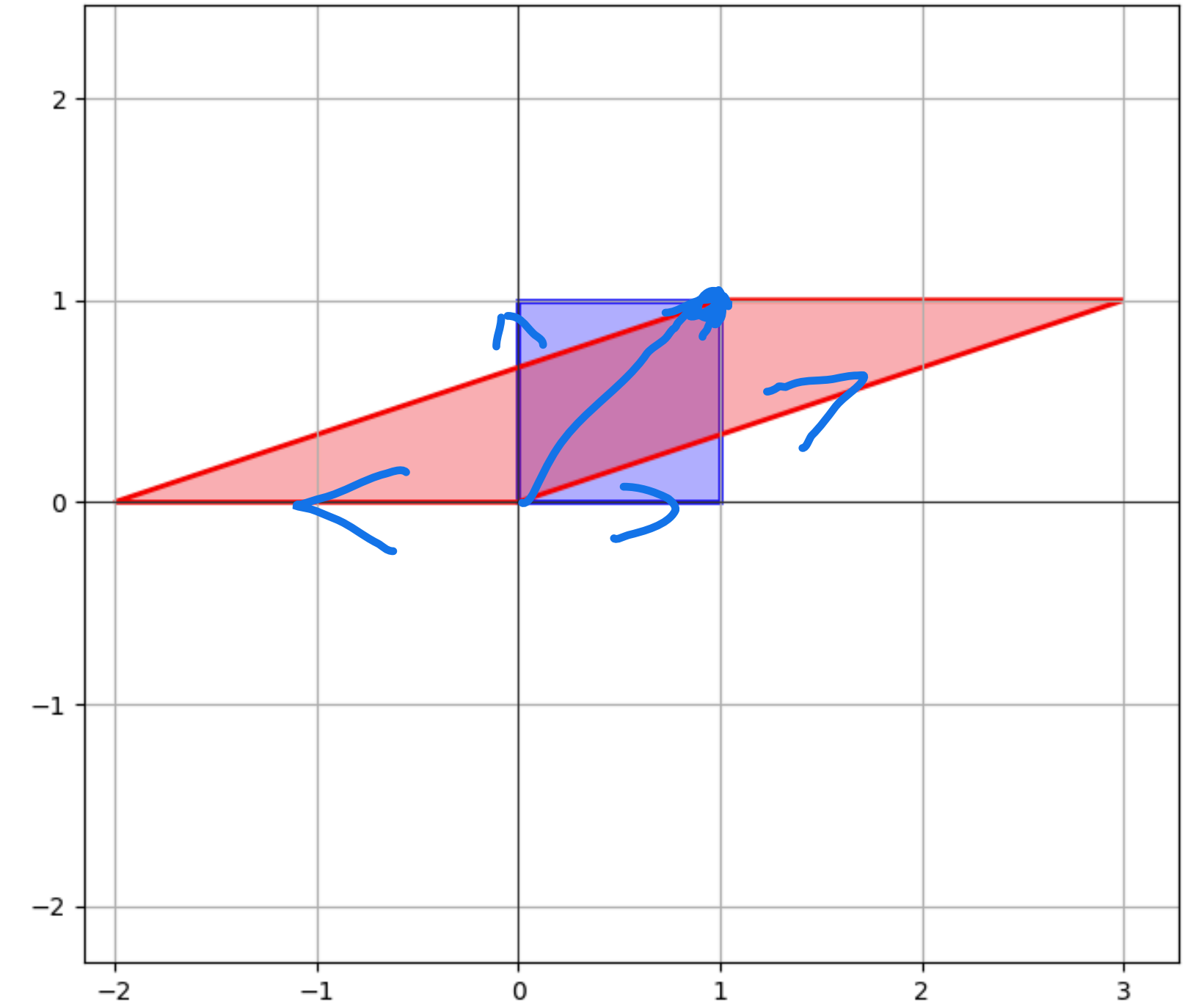
$$\begin{bmatrix} 1 & 0.5 \\ 0 & 1 \end{bmatrix}$$

Example (Algebraic)

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

$$A\vec{u} = \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \overset{\lambda_u}{(1)} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$A\vec{v} = \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0.5 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \underset{\lambda_v}{2} \begin{bmatrix} 1 \\ 0.5 \end{bmatrix}$$



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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Solution. Easy. Work out the matrix-vector multiplication.

Verifying Eigenvectors

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

$$\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix} \begin{bmatrix} 6 \\ -5 \end{bmatrix} = \begin{bmatrix} -24 \\ 20 \end{bmatrix} = \overset{\lambda_1}{\downarrow} (-4) \begin{bmatrix} 6 \\ -5 \end{bmatrix}$$

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

Verifying Eigenvalues

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This is harder...

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

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What vector do we check???

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What vector do we check???

Before we go over how to do this...

Verifying Eigenvalues (Warm Up)

Question. Verify that 1 is an eigenvalue of ✓

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

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

Hint. Recall our discussion of Markov Chains.

Solution: A is regular \Rightarrow there is a unique steady state

$$A\vec{x} = \vec{x} = (1)\vec{x}$$

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

Steady-States and Eigenvectors

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

How did we find steady-state vectors?:

look for
(nontrivial) Sol'ns to

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

Steady-States and Eigenvectors

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

^{*}It must also be a probability vector

Verifying Eigenvalues

This is harder...

Question. Show that λ is an eigenvalue of A .

(there exists $\vec{v} \neq 0$)
Solution:

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

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

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

$$\vec{v} \in \text{Nul}(A - \lambda I)$$

Verifying Eigenvalues

\mathbf{v} is an eigenvector for $\lambda \equiv \mathbf{v} \in \text{Nul}(A - \lambda I)$
(and $\mathbf{v} \neq \mathbf{0}$)

↑
if just $\{\mathbf{0}\}$

λ not an eigenvalue

Verifying Eigenvalues

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

This is harder...

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

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

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

Yes!

Nonzero
sol'ns

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

Problem

$$A \leq k$$

$$(A - 2I)\vec{x} = \vec{0}$$
$$A\vec{x} = 2\vec{x}$$

$$A =$$

Verify that $\lambda = 2$ is an eigenvalue of $\begin{bmatrix} 4 & -1 & 6 \\ 2 & 1 & 6 \\ 2 & -1 & 8 \end{bmatrix}$

$$A - 2I = \begin{bmatrix} 2 & -1 & 6 \\ 2 & -1 & 6 \\ 2 & -1 & 6 \end{bmatrix} \sim \begin{bmatrix} 2 & -1 & 6 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \vec{x} = x_2 \begin{bmatrix} 1/2 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix}$$

$$2x_1 - x_2 + 6x_3 = 0$$

$$2x_1 = x_2 - 6x_3$$

$$x_1 = \left(\frac{1}{2}\right)x_2 - 3x_3$$

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?: *more than n eigenvalues \Rightarrow more than n lin ind. eigenvectors
not possible*

**We won't prove this.*

Eigenspace

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

Verify: $\text{Nul}(A - \lambda I)$

closure under add'n:

\vec{v}, \vec{w}
eigenvectors

$$A(\vec{v} + \vec{w}) = A\vec{v} + A\vec{w} = \lambda\vec{v} + \lambda\vec{w} = \lambda(\vec{v} + \vec{w})$$

closure under scaling:

\vec{v}
eigenvector

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

Eigenspace

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

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 λ .

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

We know how to do this.

Example

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

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

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

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

$$\left\{ \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\} \quad \vec{x} = x_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

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

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:

^(Space)
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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Given an **initial state vector** \mathbf{v}_0 , we can determine the **state vector** of the system after i time steps:

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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:

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Recall: State Vectors

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

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

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

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

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

\vdots

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

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

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

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

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

⋮

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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

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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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 λ_1).

Verify:

Eigenbases

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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 .

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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 λ_1 is the **largest eigenvalue** of A and \mathbf{b}_1 is its **eigenvector**.

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

for some constant c_1 , where λ_1 is the **largest eigenvalue of A** and \mathbf{b}_1 **is its eigenvector**.

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?:

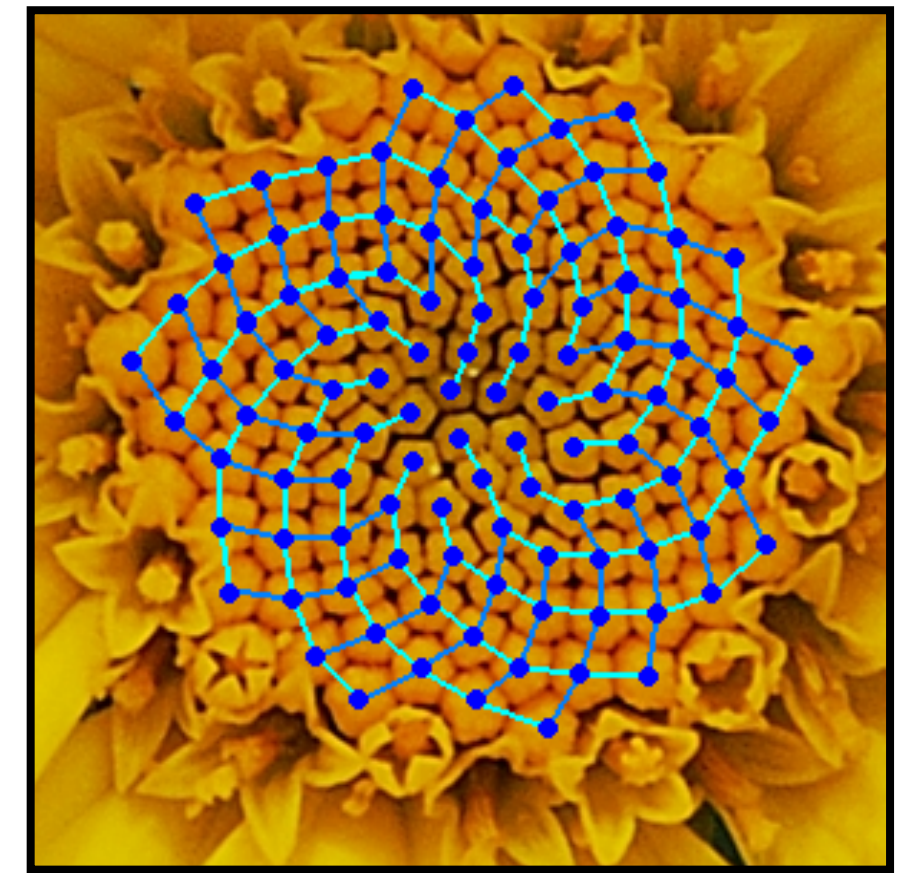
Fibonacci Numbers

$$F_0 = 0$$

$$F_1 = 1$$

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

```
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 $\begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix}$.