

Step-1

Suppose, $A = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}$

Then,

$$\begin{aligned} I - A &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \\ &= \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \end{aligned}$$

Step-2

Let the initial value of x be $x_0 = (p_0, q_0)$ and general value of x be given by $x_k = (p_k, q_k)$. For the sake of convenience, let $b = (0, 0)$. Thus, we have

$$x_{k+1} = (I - A)x_k$$

Therefore,

$$\begin{aligned} x_1 &= \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} p_0 \\ q_0 \end{bmatrix} \\ &= \begin{bmatrix} -p_0 + q_0 \\ p_0 - q_0 \end{bmatrix} \end{aligned}$$

$$\begin{aligned} x_2 &= \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} -p_0 + q_0 \\ p_0 - q_0 \end{bmatrix} \\ &= \begin{bmatrix} 2p_0 - 2q_0 \\ -2p_0 + 2q_0 \end{bmatrix} \end{aligned}$$

$$\begin{aligned} x_3 &= \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 2p_0 - 2q_0 \\ -2p_0 + 2q_0 \end{bmatrix} \\ &= \begin{bmatrix} -4p_0 + 4q_0 \\ 4p_0 - 4q_0 \end{bmatrix} \end{aligned}$$

$$\begin{aligned} x_4 &= \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} -4p_0 + 4q_0 \\ 4p_0 - 4q_0 \end{bmatrix} \\ &= \begin{bmatrix} 8p_0 - 8q_0 \\ -8p_0 + 8q_0 \end{bmatrix} \end{aligned}$$

Step-3

$$\text{Thus, } x_k = \begin{bmatrix} (-1)^k (2^{k-1} p_0 - 2^{k-1} q_0) \\ (-1)^{k+1} (2^{k-1} p_0 - 2^{k-1} q_0) \end{bmatrix}.$$

Except when $(p_0, q_0) = (\alpha, \alpha)$, the two sequences $(-1)^k (2^{k-1} p_0 - 2^{k-1} q_0)$ and $(-1)^{k+1} (2^{k-1} p_0 - 2^{k-1} q_0)$ are not converging. Thus, even when we had $b = (0, 0)$, the sequences are not converging.

Therefore, when $A = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}$, $x_{k+1} = (I - A)x_k + b$ does not converge.