

## Step-1

Thus, if we let  $A = \begin{bmatrix} 0.9 & 0.3 \\ 0.1 & 0.7 \end{bmatrix}$ , then  $A^{-1}$  has the eigenvalues as 1 and  $\frac{1}{0.6}$ . From the equation  $\frac{1}{\lambda}x = A^{-1}x$ , it is clear that the eigenvectors of  $A$  are same as that of  $A^{-1}$ .

Let us obtain the eigenvectors of  $A$ .

## Step-2

Write  $Ax = \lambda x$ , where  $\lambda = 1$ . This gives

$$\begin{bmatrix} 0.9 & 0.3 \\ 0.1 & 0.7 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x \\ y \end{bmatrix}$$
$$\begin{aligned} 0.9x + 0.3y &= x \\ 0.1x + 0.7y &= y \end{aligned}$$

Therefore,

$$\begin{aligned} -0.1x + 0.3y &= 0 \\ 0.1x - 0.3y &= 0 \end{aligned}$$

Thus, if  $\begin{pmatrix} x \\ y \end{pmatrix}$  is an eigenvector of  $A$ , then  $0.1x = 0.3y$ . Therefore,  $\begin{pmatrix} 3 \\ 1 \end{pmatrix}$  is an eigenvector of  $A$ .

## Step-3

Write  $Ax = \lambda x$ , where  $\lambda = 0.6$ . This gives

$$\begin{bmatrix} 0.9 & 0.3 \\ 0.1 & 0.7 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 0.6 \begin{bmatrix} x \\ y \end{bmatrix}$$
$$\begin{aligned} 0.9x + 0.3y &= 0.6x \\ 0.1x + 0.7y &= 0.6y \end{aligned}$$

Therefore,

$$\begin{aligned} 0.3x + 0.3y &= 0 \\ 0.1x + 0.1y &= 0 \end{aligned}$$

Thus, if  $\begin{pmatrix} x \\ y \end{pmatrix}$  is an eigenvector of  $A$ , then  $0.1x = -0.1y$ . Therefore,  $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$  is an eigenvector of  $A$ .

## Step-4

The eigenvectors of the matrix  $A$  are  $\begin{pmatrix} 3 \\ 1 \end{pmatrix}$  and  $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$ . Therefore, the eigenvectors of  $A^{-1}$  are  $\boxed{\begin{pmatrix} 3 \\ 1 \end{pmatrix} \text{ and } \begin{pmatrix} 1 \\ -1 \end{pmatrix}}$ .

Suppose we consider the inverse power method and start with  $u_{-k} = A^{-k} u_0$ . This is same as  $A^k u_{-k} = u_0$ .

In this case, the method converges to the smallest eigenvalue and its corresponding eigenvector. Out of the two eigenvalues, the smallest one is 1. Therefore, the method converges to the eigenvector  $\boxed{(3,1)}$ .