

from (a), we've found $\underline{M} = \underline{V} \underline{L} \underline{V}^{-1}$

$$\Rightarrow \underline{M}^n = (\underline{V} \underline{L} \underline{V}^{-1})^n$$

$$\Rightarrow \underline{M}^n = \left[\underbrace{\underline{V} \underline{L} \underline{V}^{-1}}_{\text{1st term}} \underbrace{\underline{V} \underline{L} \underline{V}^{-1}}_{\text{2nd term}} \underbrace{\underline{V} \underline{L} \underline{V}^{-1}}_{\text{3rd term}} \dots \dots \underbrace{\underline{V} \underline{L} \underline{V}^{-1}}_{\text{nth term}} \right]$$

$$\Rightarrow \underline{M}^n = \underline{V} \underline{L}^n \underline{V}^{-1}$$

$$\therefore \underline{M}^n = \underline{V} \begin{pmatrix} \lambda_1^n & & 0 \\ & \lambda_2^n & \\ 0 & & \ddots \\ & & & \lambda_n^n \end{pmatrix} \underline{V}^{-1}$$

that means, \underline{M}^n has the eigenvalues λ_i^n with the same eigenvectors (shown)

Now, let λ_{\max} be the largest eigenvalue of \underline{M} in magnitude and its corresponding eigenvector is \vec{v}_{\max} . The vector \vec{b} can be written as a linear combination of the columns of \underline{V} .

$$\vec{b} = c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_{\max} \vec{v}_{\max} + \dots + c_n \vec{v}_n$$

by assumption \vec{b} has a non zero component in the direction of dominant eigenvalue λ_{\max} ; so $c_{\max} \neq 0$

$$\text{So, } \underline{M}^n \vec{b} = c_1 \underline{M}^n \vec{v}_1 + c_2 \underline{M}^n \vec{v}_2 + \dots + c_{\max} \underline{M}^n \vec{v}_{\max} + \dots + c_n \underline{M}^n \vec{v}_n$$

$$\therefore \underline{M}^n \vec{b} = c_1 \lambda_1^n \vec{v}_1 + c_2 \lambda_2^n \vec{v}_2 + \dots + c_{\max} \lambda_{\max}^n \vec{v}_{\max} + \dots + c_n \lambda_n^n \vec{v}_n$$

Now, in indicial notations we can write this as — (shown)

$$M_{ij}^n b_j = c_i \lambda_i^n v_i$$

$$\Rightarrow c_i = M_{ij}^n b_j \cdot \lambda_i^{-n} v_i^{-1}$$

Again, we can write.

$$\underline{M}^n \vec{b} = c_{\max} \lambda_{\max}^n \left\{ \frac{c_1}{c_{\max}} \left(\frac{\lambda_1}{\lambda_{\max}} \right)^n \vec{v}_1 + \frac{c_2}{c_{\max}} \left(\frac{\lambda_2}{\lambda_{\max}} \right)^n \vec{v}_2 + \dots \right. \\ \left. \dots + \vec{v}_{\max} + \dots + \frac{c_n}{c_{\max}} \left(\frac{\lambda_n}{\lambda_{\max}} \right)^n \vec{v}_n \right\}$$

Here, $\left| \frac{\lambda_i}{\lambda_{\max}} \right| < 1$

therefore, $\lim_{n \rightarrow \infty} \underline{M}^n \vec{b} = \lim_{n \rightarrow \infty} c_{\max} \lambda_{\max}^n \vec{v}_{\max}$

$\therefore \lim_{n \rightarrow \infty} \underline{M}^n \vec{b} \propto \vec{v}_{\max}$; where the proportionality constant is $c_{\max} \lambda_{\max}^n$.