Math 1B03/1ZC3 - Tutorial 6



Feb. 11th/ 14th, 2014

Tutorial Info:

- **Website:** http://ms.mcmaster.ca/~dedieula.
- **Review Session:** I'll be TAing a review session for the midterm on Mon. Feb. 24th, 4:30-6:30pm, in JHE 264. There will also be 4 other reviews happening this day at different times. See Avenue for the times/ rooms.
- Math Help Centre: Wednesdays 2:30-5:30pm.
- Email: dedieula@math.mcmaster.ca .



■ 1. Consider

$$A = \left(\begin{array}{cc} 3 & 10 \\ 1 & 0 \end{array}\right).$$

a) Find a matrix *P* that diagonalizes *A*.



$$A = \left(\begin{array}{cc} 3 & 10 \\ 1 & 0 \end{array}\right).$$

- a) Find a matrix P that diagonalizes A.
- **Recall:** *A* is said to be **diagonalizable** if there exists an invertible matrix *P* such that $P^{-1}AP$ is a diagonal matrix. (i.e. $P^{-1}AP = D$, where *D* is a diagonal matrix).



$$A = \left(\begin{array}{cc} 3 & 10 \\ 1 & 0 \end{array}\right).$$

- a) Find a matrix P that diagonalizes A.
- **Recall:** *A* is said to be **diagonalizable** if there exists an invertible matrix *P* such that $P^{-1}AP$ is a diagonal matrix. (i.e. $P^{-1}AP = D$, where *D* is a diagonal matrix).
- Procedure for Diagonalizing a Matrix:



$$A = \left(\begin{array}{cc} 3 & 10 \\ 1 & 0 \end{array}\right).$$

- a) Find a matrix P that diagonalizes A.
- **Recall:** *A* is said to be **diagonalizable** if there exists an invertible matrix *P* such that $P^{-1}AP$ is a diagonal matrix. (i.e. $P^{-1}AP = D$, where *D* is a diagonal matrix).
- Procedure for Diagonalizing a Matrix:
 - 1. Find the eigenvalues $\lambda_1, \dots, \lambda_k$ and eigenvectoes v_1, \dots, v_l of your matrix A.



$$A = \left(\begin{array}{cc} 3 & 10 \\ 1 & 0 \end{array}\right).$$

- a) Find a matrix P that diagonalizes A.
- **Recall:** *A* is said to be **diagonalizable** if there exists an invertible matrix *P* such that $P^{-1}AP$ is a diagonal matrix. (i.e. $P^{-1}AP = D$, where *D* is a diagonal matrix).
- Procedure for Diagonalizing a Matrix:
 - 1. Find the eigenvalues $\lambda_1, \dots, \lambda_k$ and eigenvectoes v_1, \dots, v_l of your matrix A.
 - 2. Create a matrix *P* by putting your eigenvectors as the columns of *P*.



$$A = \left(\begin{array}{cc} 3 & 10 \\ 1 & 0 \end{array}\right).$$

- **a**) Find a matrix *P* that diagonalizes *A*.
- **Recall:** *A* is said to be **diagonalizable** if there exists an invertible matrix *P* such that $P^{-1}AP$ is a diagonal matrix. (i.e. $P^{-1}AP = D$, where *D* is a diagonal matrix).
- Procedure for Diagonalizing a Matrix:
 - 1. Find the eigenvalues $\lambda_1, \dots, \lambda_k$ and eigenvectoes v_1, \dots, v_l of your matrix A.
 - 2. Create a matrix P by putting your eigenvectors as the columns of P.
 - 3. Create a matrix *D* by putting your eigenvalues along the diagonal such that the eigenvalue in column *i* corresponds to the eigenvector in column *i* of *P*.

$$A = \left(\begin{array}{cc} 3 & 10 \\ 1 & 0 \end{array}\right).$$

- a) Find a matrix P that diagonalizes A.
- **Recall:** *A* is said to be **diagonalizable** if there exists an invertible matrix *P* such that $P^{-1}AP$ is a diagonal matrix. (i.e. $P^{-1}AP = D$, where *D* is a diagonal matrix).
- Procedure for Diagonalizing a Matrix:
 - 1. Find the eigenvalues $\lambda_1, \dots, \lambda_k$ and eigenvectoes v_1, \dots, v_l of your matrix A.
 - 2. Create a matrix P by putting your eigenvectors as the columns of P.
 - 3. Create a matrix *D* by putting your eigenvalues along the diagonal such that the eigenvalue in column *i* corresponds to the eigenvector in column *i* of *P*.
 - 4. Find P^{-1} .

$$A = \left(\begin{array}{cc} 3 & 10 \\ 1 & 0 \end{array}\right).$$

- **a**) Find a matrix *P* that diagonalizes *A*.
- **Recall:** *A* is said to be **diagonalizable** if there exists an invertible matrix *P* such that $P^{-1}AP$ is a diagonal matrix. (i.e. $P^{-1}AP = D$, where *D* is a diagonal matrix).
- Procedure for Diagonalizing a Matrix:
 - 1. Find the eigenvalues $\lambda_1, \dots, \lambda_k$ and eigenvectoes v_1, \dots, v_l of your matrix A.
 - 2. Create a matrix P by putting your eigenvectors as the columns of P.
 - 3. Create a matrix *D* by putting your eigenvalues along the diagonal such that the eigenvalue in column *i* corresponds to the eigenvector in column *i* of *P*.
 - 4. Find P^{-1} .
 - 5. Check to make sure $A = PDP^{-1}$.

$$A = \left(\begin{array}{cc} 3 & 10 \\ 1 & 0 \end{array}\right).$$

- **a**) Find a matrix *P* that diagonalizes *A*.
- **Recall:** *A* is said to be **diagonalizable** if there exists an invertible matrix *P* such that $P^{-1}AP$ is a diagonal matrix. (i.e. $P^{-1}AP = D$, where *D* is a diagonal matrix).
- Procedure for Diagonalizing a Matrix:
 - 1. Find the eigenvalues $\lambda_1, \dots, \lambda_k$ and eigenvectoes v_1, \dots, v_l of your matrix A.
 - 2. Create a matrix P by putting your eigenvectors as the columns of P.
 - 3. Create a matrix *D* by putting your eigenvalues along the diagonal such that the eigenvalue in column *i* corresponds to the eigenvector in column *i* of *P*.
 - 4. Find P^{-1} .
 - 5. Check to make sure $A = PDP^{-1}$.
- **b)** Find *A*¹⁰⁰.

$$A = \left(\begin{array}{cc} 3 & 10 \\ 1 & 0 \end{array}\right).$$

- **a**) Find a matrix *P* that diagonalizes *A*.
- **Recall:** *A* is said to be **diagonalizable** if there exists an invertible matrix *P* such that $P^{-1}AP$ is a diagonal matrix. (i.e. $P^{-1}AP = D$, where *D* is a diagonal matrix).
- Procedure for Diagonalizing a Matrix:
 - 1. Find the eigenvalues $\lambda_1, \dots, \lambda_k$ and eigenvectoes v_1, \dots, v_l of your matrix A.
 - 2. Create a matrix P by putting your eigenvectors as the columns of P.
 - 3. Create a matrix *D* by putting your eigenvalues along the diagonal such that the eigenvalue in column *i* corresponds to the eigenvector in column *i* of *P*.
 - 4. Find P^{-1} .
 - 5. Check to make sure $A = PDP^{-1}$.
- **b)** Find *A*¹⁰⁰.
- **Recall**) If $A = PDP^{-1}$, then $A^k = PD^kP^{-1}$.

■ 2. Consider

$$A = \left(\begin{array}{rrr} -2 & -27 & 9 \\ 0 & -2 & 0 \\ 0 & -18 & 4 \end{array} \right).$$

Find A^k .



■ 3. Suppose the population of raccoons in the city in 2010 is 100 and the population of raccoons in the nearby forest is 300. Suppose we also know that 10% of the raccoons in the forest move to the city, and 5% of the raccoons in the city move to the forest each year.



- 3. Suppose the population of raccoons in the city in 2010 is 100 and the population of raccoons in the nearby forest is 300. Suppose we also know that 10% of the raccoons in the forest move to the city, and 5% of the raccoons in the city move to the forest each year.
- **a**) Set up a transition matrix to describe this phenomenon.



- 3. Suppose the population of raccoons in the city in 2010 is 100 and the population of raccoons in the nearby forest is 300. Suppose we also know that 10% of the raccoons in the forest move to the city, and 5% of the raccoons in the city move to the forest each year.
- **a**) Set up a transition matrix to describe this phenomenon.
- **Recall:** Our transition matrix takes us from time k to time k+1:

$$\left(\begin{array}{c} w_{k+1} \\ c_{k+1} \end{array}\right) = \left(\begin{array}{cc} P_{11} & P_{12} \\ P_{21} & P_{22} \end{array}\right) \left(\begin{array}{c} w_k \\ c_k \end{array}\right).$$



- 3. Suppose the population of raccoons in the city in 2010 is 100 and the population of raccoons in the nearby forest is 300. Suppose we also know that 10% of the raccoons in the forest move to the city, and 5% of the raccoons in the city move to the forest each year.
- **a**) Set up a transition matrix to describe this phenomenon.
- **Recall:** Our transition matrix takes us from time k to time k+1:

$$\left(\begin{array}{c} w_{k+1} \\ c_{k+1} \end{array}\right) = \left(\begin{array}{cc} P_{11} & P_{12} \\ P_{21} & P_{22} \end{array}\right) \left(\begin{array}{c} w_k \\ c_k \end{array}\right).$$

b) Is T a regular stochastic matrix?



- 3. Suppose the population of raccoons in the city in 2010 is 100 and the population of raccoons in the nearby forest is 300. Suppose we also know that 10% of the raccoons in the forest move to the city, and 5% of the raccoons in the city move to the forest each year.
- **a**) Set up a transition matrix to describe this phenomenon.
- **Recall:** Our transition matrix takes us from time k to time k+1:

$$\left(\begin{array}{c} w_{k+1} \\ c_{k+1} \end{array}\right) = \left(\begin{array}{cc} P_{11} & P_{12} \\ P_{21} & P_{22} \end{array}\right) \left(\begin{array}{c} w_k \\ c_k \end{array}\right).$$

- **b)** Is T a regular stochastic matrix?
- **Recall:** A square matrix *A* is called a **stochastic matrix** is each of its columns is a probability vector (i.e. the entries of each column sum to 1).

- 3. Suppose the population of raccoons in the city in 2010 is 100 and the population of raccoons in the nearby forest is 300. Suppose we also know that 10% of the raccoons in the forest move to the city, and 5% of the raccoons in the city move to the forest each year.
- **a**) Set up a transition matrix to describe this phenomenon.
- **Recall:** Our transition matrix takes us from time k to time k+1:

$$\left(\begin{array}{c} w_{k+1} \\ c_{k+1} \end{array}\right) = \left(\begin{array}{cc} P_{11} & P_{12} \\ P_{21} & P_{22} \end{array}\right) \left(\begin{array}{c} w_k \\ c_k \end{array}\right).$$

- **b)** Is T a regular stochastic matrix?
- **Recall:** A square matrix *A* is called a **stochastic matrix** is each of its columns is a probability vector (i.e. the entries of each column sum to 1).
- c) Does T have a steady-state vector? If so, what is it?

- 3. Suppose the population of raccoons in the city in 2010 is 100 and the population of raccoons in the nearby forest is 300. Suppose we also know that 10% of the raccoons in the forest move to the city, and 5% of the raccoons in the city move to the forest each year.
- **a**) Set up a transition matrix to describe this phenomenon.
- **Recall:** Our transition matrix takes us from time k to time k+1:

$$\left(\begin{array}{c} w_{k+1} \\ c_{k+1} \end{array}\right) = \left(\begin{array}{cc} P_{11} & P_{12} \\ P_{21} & P_{22} \end{array}\right) \left(\begin{array}{c} w_k \\ c_k \end{array}\right).$$

- **b**) Is *T* a regular stochastic matrix?
- Recall: A square matrix A is called a stochastic matrix is each of its columns is a
 probability vector (i.e. the entries of each column sum to 1).
- c) Does T have a steady-state vector? If so, what is it?
- **Recall:** If P is a regular transition matrix for a Markov chain, then $\exists!$ probability vector q such that Pq = q (i.e. q is an eigenvector corresponding to $\lambda = 1$ and q's entries sum to 1). This vector is called the **steady-state vector**.

• d) In the long term, how will the population of raccoons in the city and woods be distributed?



- d) In the long term, how will the population of raccoons in the city and woods be distributed?
- **Recall:** If q is a steady-state vector for a regular Markov chain, then for any initial probability vector x_0 , $\lim_{k\to\infty} P^k x_0 = q$, where P is the transition matrix for this chain.



- d) In the long term, how will the population of raccoons in the city and woods be distributed?
- **Recall:** If q is a steady-state vector for a regular Markov chain, then for any initial probability vector x_0 , $\lim_{k\to\infty} P^k x_0 = q$, where P is the transition matrix for this chain.
- e) How many raccoons will be in the city after 20 years?



- d) In the long term, how will the population of raccoons in the city and woods be distributed?
- **Recall:** If q is a steady-state vector for a regular Markov chain, then for any initial probability vector x_0 , $\lim_{k\to\infty} P^k x_0 = q$, where P is the transition matrix for this chain.
- e) How many raccoons will be in the city after 20 years?
- **Recall:** We know $x_n = P^n x_0$, where x_0 is the initial state vector, x_n is the state vector at time n, and P is the transition matrix.

