

例) $A = \begin{pmatrix} -7 & -6 \\ 18 & 14 \end{pmatrix}$ の A^k ($k=1, 2, \dots$) を求めよ.

答) 固有値は 2, 5.

$\lambda = 2$ の固有空間を求めよ.

$$\left(\begin{array}{cc|c} 2 - (-7) & 6 & 0 \\ -18 & 2 - 14 & 0 \end{array} \right) \rightarrow \dots \rightarrow \left(\begin{array}{cc|c} 1 & 2/3 & 0 \\ 0 & 0 & 0 \end{array} \right)$$

$$\therefore V(2) = V \left(\begin{pmatrix} -2/3 \\ 1 \end{pmatrix} \right)$$

$\lambda = 5$ の固有空間を求めよ.

$$\left(\begin{array}{cc|c} 5 - (-7) & 6 & 0 \\ -18 & 5 - 14 & 0 \end{array} \right) \rightarrow \dots \rightarrow \left(\begin{array}{cc|c} 1 & 1/2 & 0 \\ 0 & 0 & 0 \end{array} \right)$$

$$\therefore V(5) = V \left(\begin{pmatrix} -1/2 \\ 1 \end{pmatrix} \right)$$

$$P = \begin{pmatrix} -2/3 & -1/2 \\ 1 & 1 \end{pmatrix} \text{ の逆} \rightarrow P^{-1} = \frac{1}{-\frac{2}{3} + \frac{1}{2}} \begin{pmatrix} 1 & 1/2 \\ -1 & -2/3 \end{pmatrix} \\ = -6 \begin{pmatrix} 1 & 1/2 \\ -1 & -2/3 \end{pmatrix} = \begin{pmatrix} -6 & -3 \\ 6 & 4 \end{pmatrix}$$

以上より

$$A^k = P \begin{pmatrix} 2^k & 0 \\ 0 & 5^k \end{pmatrix} P^{-1} \\ = \begin{pmatrix} -2/3 & -1/2 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} 2^k & 0 \\ 0 & 5^k \end{pmatrix} \begin{pmatrix} -6 & -3 \\ 6 & 4 \end{pmatrix} \\ = \begin{pmatrix} 4 \cdot 2^k - 3 \cdot 5^k & 2 \cdot 2^k - 2 \cdot 5^k \\ -6 \cdot 2^k + 6 \cdot 5^k & -3 \cdot 2^k + 4 \cdot 5^k \end{pmatrix}$$