

2. For  $L$  in equation 4,  
(1.5pts)

$$\lambda I - L = \begin{bmatrix} \lambda - a_1 & -a_2 & -a_3 & \dots & -a_n \\ -b_1 & \lambda & 0 & \dots & 0 \\ 0 & -b_2 & \lambda & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & 0 & \lambda \end{bmatrix}$$

Expanding along the first row, we see that each minor is a lower-triangular matrix.

So,

$$\det(\lambda I - L) = (\lambda - a_1)\lambda^{n-1} - a_2 b_1 \lambda^{n-2} - a_3 b_1 b_2 \lambda^{n-3} - \dots - a_n b_1 b_2 \dots b_{n-1}$$

3a. Let  $\lambda_1$  be the unique positive eigenvalue of  $L$ . Since  $\lambda_1$  is an eigenvalue of  $L$ , it is a root of  $g(\lambda) = \det(\lambda I - L)$ . Taking the derivative of the characteristic polynomial (derived in 2) and evaluating at  $\lambda_1$ :

$$g'(\lambda_1) = n\lambda_1^{n-1} - (n-1)a_1\lambda_1^{n-2} - (n-2)a_2b_1\lambda_1^{n-3} - \dots - a_{n-1}b_1b_2\dots b_{n-2}$$

$$> n \left[ \lambda_1^{n-1} - a_1\lambda_1^{n-2} - a_2b_1\lambda_1^{n-3} - \dots - a_{n-1}b_1\dots b_{n-2} \right]$$

(since  $a_i \geq 0$  for all  $i$ , and  $a_i > 0$  for at least one  $i$ , and  $b_i > 0$  for all  $i$ ).

$$= \frac{n}{\lambda_1} \left[ \lambda_1^n - a_1\lambda_1^{n-1} - a_2b_1\lambda_1^{n-2} - \dots - a_{n-1}b_1\dots b_{n-2}\lambda_1 \right]$$

$$= \frac{n}{\lambda_1} \left[ \cancel{g(\lambda_1)} + a_n b_1 b_2 \dots b_{n-1} \right]$$

$$\geq 0 \quad \text{since } a_n \geq 0, \quad b_i > 0 \text{ for all } i.$$

So  $g'(\lambda_1) > 0 \Rightarrow g'(\lambda_1) \neq 0 \Rightarrow \lambda_1$  is a simple root.