

4. Equation (10) states:

(1.5pts)

$$\lim_{k \rightarrow \infty} \left\{ \frac{1}{\lambda_1^k} x^{(k)} \right\} = P \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & & & \vdots \\ \vdots & & & 0 \\ 0 & \dots & \dots & 0 \end{bmatrix} P^{-1} x^{(0)}$$

Evaluating the right side:

$$\begin{bmatrix} 1 & \dots & 0 \\ 0 & & \vdots \\ \vdots & & 0 \\ 0 & \dots & 0 \end{bmatrix} P^{-1} x^{(0)} = \begin{bmatrix} c \\ 0 \\ \vdots \\ 0 \end{bmatrix} \quad \text{where } c \text{ is the first element of } P^{-1} x^{(0)}$$

$$P \begin{bmatrix} c \\ 0 \\ \vdots \\ 0 \end{bmatrix} = c P_1 \quad \text{where } P_1 \text{ is the first column of } P. \text{ But } P \text{ is a} \\ \text{matrix of eigenvectors} \Rightarrow P_1 = x_1, \text{ the first eigenvector.}$$

$$\Rightarrow \text{So, } P \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & & & \vdots \\ \vdots & & & 0 \\ 0 & \dots & \dots & 0 \end{bmatrix} P^{-1} x^{(0)} = c x_1.$$