Example 106. Consider the sequence a_n defined by $a_{n+2} = 2a_{n+1} + 5a_n$ and $a_0 = 0$, $a_1 = 1$.

(a) Determine the first few terms of the sequence.

(b) Find a Binet-like formula for a_n.

(c) Determine $\lim_{n\to\infty} \frac{a_{n+1}}{a_n}$.

Solution.

(a) $0, 1, 2, 9, 28, 101, 342, 1189, 4088, \ldots$

(b) The recursion can be translated to $\begin{bmatrix} a_{n+2} \\ a_{n+1} \end{bmatrix} = \begin{bmatrix} 2 & 5 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} a_{n+1} \\ a_n \end{bmatrix}$.

The eigenvalues of $\begin{bmatrix} 2 & 5 \\ 1 & 0 \end{bmatrix}$ are $1 \pm \sqrt{6}$.

Hence, $a_n = C_1(1+\sqrt{6})^n + C_2(1-\sqrt{6})^n$ and we only need to figure out the values of C_1 and C_2.
Using the two initial conditions, we get two equations:
$(a_0 =)\ C_1 + C_2 = 0$, $(a_1 =)\ C_1(1+\sqrt{6}) + C_2(1-\sqrt{6}) = 1$.
Solving, we find $C_1 = \frac{1}{2\sqrt{6}}$ and $C_2 = -\frac{1}{2\sqrt{6}}$ so that, in conclusion, $a_n = \frac{(1+\sqrt{6})^n - (1-\sqrt{6})^n}{2\sqrt{6}}$.

Comment. Alternatively, we could have proceeded as we did last time in the case of the Fibonacci numbers: starting with the recursion matrix T, we compute its diagonalization $T = PDP^{-1}$. Multiplying out $PD^nP^{-1}\begin{bmatrix} a_1 \\ a_0 \end{bmatrix}$, we obtain the Binet-like formula for a_n. However, this is more work than what we did.

(c) It follows from the Binet-like formula that $\lim_{n\to\infty} \frac{a_{n+1}}{a_n} = 1 + \sqrt{6} \approx 3.44949$.

Comment. Actually, we don't need the Binet-like formula for this conclusion. Just the eigenvalues and the observation that C_1 cannot be 0 are enough. [We cannot have $C_1 = 0$, because then $a_n = C_2(1-\sqrt{6})^n$ so that $a_0 = 0$ would imply $C_2 = 0$.]

Another brief look at projections (and reflections)

(projections) Suppose that A is the projection matrix for projecting onto a subspace W.

- The 1-eigenspace of A is W.
- The 0-eigenspace of A is $W^\perp$.

Why? By definition, the 1-eigenspace of A consists of those vectors that get projected to themselves. But those are precisely the vectors in W (recall that projecting a vector $\boldsymbol{v}$ onto W means producing the vector in W that is closest to $\boldsymbol{v}$). Can you likewise spell out the situation for the 0-eigenspace?

Armin Straub
straub@southalabama.edu

Example 107. Let A be the matrix for orthogonally projecting onto $W = \operatorname{span}\left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} \right\}$.

(a) Diagonalize A (without first computing A) as $A = PDP^T$.

Comment. This gives us yet another way to compute projection matrices: we can directly write down the matrices P, D for the diagonalization $A = PDP^T$. The main point here is that the diagonalization of a A nicely reveals all the information about the projection.

(b) Is A invertible, orthogonal, symmetric?

Solution.

(a) The eigenvalues of A are $1, 1, 0$.

The 1-eigenspace of A is W (2-dimensional), and the 0-eigenspace is $W^\perp$ (1-dimensional).

In order to achieve a diagonalization PDP^T we need to choose P to be orthogonal (which we can do here because the eigenspaces are orthogonal).

First, we need to compute a basis for $W^\perp$. After a little work (do it!!), we find $W^\perp = \operatorname{span}\left\{ \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} \right\}$.

We therefore choose $D = \begin{bmatrix} 1 & & \\ & 1 & \\ & & 0 \end{bmatrix}$ and, after normalizing columns, $P = \begin{bmatrix} 1/\sqrt{3} & -1/\sqrt{2} & 1/\sqrt{6} \\ 1/\sqrt{3} & 0 & -2/\sqrt{6} \\ 1/\sqrt{3} & 1/\sqrt{2} & 1/\sqrt{6} \end{bmatrix}$.

Comment. If we choose $P = \begin{bmatrix} 1 & -1 & 1 \\ 1 & 0 & -2 \\ 1 & 1 & 1 \end{bmatrix}$, we only get $A = PDP^{-1}$.

(b) A is not invertible (because 0 is an eigenvalue) and therefore also cannot be orthogonal.

A is indeed symmetric. That's because $A^T = (PDP^T)^T = (P^T)^T D^T P^T = PDP^T = A$.

By the way. Multiplying out $A = PDP^T$, we can find that $A = \frac{1}{6}\begin{bmatrix} 1 & -2 & 1 \\ -2 & 4 & -2 \\ 1 & -2 & 1 \end{bmatrix}$.

Armin Straub
straub@southalabama.edu