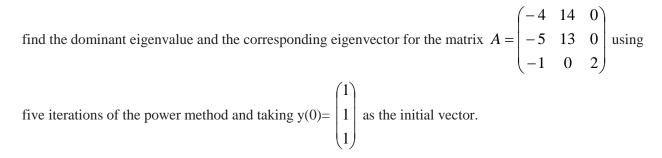
Answer on Question #74012 – Math – Quantitative Methods

Question



Solution

We begin with an initial non-zero approximation of dominant eigenvector x_0 as $x_0 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ and we obtain

the following approximations as

$$x_{1} = A\tilde{x}_{1} = \begin{pmatrix} -4 & 14 & 0 \\ -5 & 13 & 0 \\ -1 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} = 10 \begin{pmatrix} 1 \\ 0.8 \\ 0.1 \end{pmatrix}$$

We take out the largest element of the resultant matrix and will be our new initial vector. Proceeding in this manner we obtain a series of approximations as follows:

$$\begin{aligned} x_{2} &= A\widetilde{x}_{2} = \begin{pmatrix} -4 & 14 & 0 \\ -5 & 13 & 0 \\ -1 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 0.8 \\ 0.1 \end{pmatrix} = \begin{pmatrix} 7.2 \\ 5.4 \\ -0.8 \end{pmatrix} = 7.2 \begin{pmatrix} 1 \\ 0.75 \\ -0.11 \end{pmatrix} \\ x_{3} &= A\widetilde{x}_{3} = \begin{pmatrix} -4 & 14 & 0 \\ -5 & 13 & 0 \\ -1 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 0.75 \\ -0.11 \end{pmatrix} = \begin{pmatrix} 6.5 \\ 4.75 \\ -1.22 \end{pmatrix} = 6.5 \begin{pmatrix} 1 \\ 0.730 \\ -0.187 \end{pmatrix} \\ x_{4} &= A\widetilde{x}_{4} = \begin{pmatrix} -4 & 14 & 0 \\ -5 & 13 & 0 \\ -1 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 0.730 \\ -0.187 \end{pmatrix} = \begin{pmatrix} 6.22 \\ 4.49 \\ -1.37 \end{pmatrix} = 6.22 \begin{pmatrix} 1 \\ 0.7218 \\ -0.2202 \end{pmatrix} \\ x_{5} &= A\widetilde{x}_{5} = \begin{pmatrix} -4 & 14 & 0 \\ -5 & 13 & 0 \\ -1 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 0.7218 \\ -0.2202 \end{pmatrix} = \begin{pmatrix} 6.1052 \\ 4.3834 \\ -1.4404 \end{pmatrix} = 6.1052 \begin{pmatrix} 1 \\ 0.7179 \\ -0.2359 \end{pmatrix} \end{aligned}$$

$$x_{6} = A\tilde{x}_{6} = \begin{pmatrix} -4 & 14 & 0 \\ -5 & 13 & 0 \\ -1 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 0.7179 \\ -0.2359 \end{pmatrix} = \begin{pmatrix} 6.05 \\ 4.33 \\ -1.47 \end{pmatrix} = 6.05 \begin{pmatrix} 1 \\ 0.715 \\ -0.242 \end{pmatrix}$$

Therefore, the dominant eigen-value is approximately **6.05** and the corresponding eigenvector is

$$\begin{pmatrix} 1 \\ 0.715 \\ -0.242 \end{pmatrix}.$$