

SECTION 5.1
EXERCISE # 27

5.1, 27 Prove Theorem 5.1(1): Let A be an $n \times n$ matrix. If λ is an eigenvalue of A with \vec{v} as a corresponding eigenvector then λ^k is an eigenvalue of A^k again with \vec{v} as a corresponding eigenvector, for any positive integer k .

Proof 1

We have

$$A^k \vec{v} = \underbrace{A(A(\dots A\vec{v}))}_{k \text{ times}}$$

$$= \underbrace{A A \dots A}_{k-1 \text{ times}} \lambda \vec{v} = \lambda \underbrace{A \dots A}_{k-1 \text{ times}} \vec{v}$$

$$= \lambda \underbrace{A(A(\dots A\vec{v}))}_{k-1 \text{ times}} = \lambda \underbrace{A A \dots A}_{k-2 \text{ times}} \lambda \vec{v} = \lambda^2 \underbrace{A \dots A}_{k-2 \text{ times}} \vec{v}$$

$$= \dots = \lambda^{k-2} \underbrace{A \vec{v}}_{\lambda \vec{v}} = \lambda^{k-1} \lambda \vec{v} = \lambda^k \vec{v}.$$

So λ^k is an eigenvalue of A^k with corresponding eigenvector \vec{v} . ■

Proof 2

A cleaner proof can be given using mathematical induction (see Appendix A). With $k=1$, we have $\lambda^1 = \lambda$ is an eigenvalue of A with corresponding eigenvector \vec{v} by hypothesis. Suppose the result holds for $k=i$. That is, λ^i is an eigenvalue of A^i with corresponding eigenvector \vec{v} ; that is, $A^i \vec{v} = \lambda^i \vec{v}$.

Consider $k=i+1$. We have

$$\begin{aligned} A^k \vec{v} &= A^{i+1} \vec{v} = A(A^i \vec{v}) = A(\lambda^i \vec{v}) \text{ by the induction} \\ &= \lambda^i (A \vec{v}) = \lambda^i (\lambda \vec{v}) = \lambda^{i+1} \vec{v}, \end{aligned} \quad \text{hypothesis}$$

So if the result holds for $k=i$ then it holds for $k=i+1$. Then, by mathematical induction, the result holds for all k a positive integer. ■