

$$\text{Let } B = \begin{bmatrix} 75/100 & 15/100 & 5/100 \\ 15/100 & 80/100 & 10/100 \\ 10/100 & 5/100 & 85/100 \end{bmatrix}$$

1. For B , find
 - (a) The characteristic polynomial
 - (b) The eigenvalues
 - (c) The corresponding eigenvectors

2. Repeat for $\text{ref}(B)$

Theorem 5.2: If $\vec{v}_1, \dots, \vec{v}_r$ are eigenvectors of A corresponding to distinct eigenvalues $\lambda_1, \dots, \lambda_r$, then the set $\{\vec{v}_1, \dots, \vec{v}_r\}$ is linearly independent.

Proof: Suppose $\{\vec{v}_1, \dots, \vec{v}_r\}$ is a linearly dependent set. We will show that we get a contradiction.

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- Let $p + 1$ be the lowest index of a dependent vector so that $\{\vec{v}_1, \dots, \vec{v}_p\}$ is linearly independent and

$$c_1\vec{v}_1 + c_2\vec{v}_2 + \dots + c_p\vec{v}_p = \vec{v}_{p+1} \quad (*)$$

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- Multiply both sides by λ_{p+1} (we'll see why in a minute)

$$c_1\lambda_{p+1}\vec{v}_1 + c_2\lambda_{p+1}\vec{v}_2 + \dots + c_p\lambda_{p+1}\vec{v}_p = \lambda_{p+1}\vec{v}_{p+1} \quad (**)$$

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- Multiply both sides of (*) by A

$$c_1A\vec{v}_1 + c_2A\vec{v}_2 + \dots + c_pA\vec{v}_p = A\vec{v}_{p+1}$$

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- Subtract (**) from (***)

$$c_1(\lambda_1 - \lambda_{p+1})\vec{v}_1 + c_2(\lambda_2 - \lambda_{p+1})\vec{v}_2 + \dots + c_p(\lambda_p - \lambda_{p+1})\vec{v}_p = \vec{0}$$

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this contradicts that \vec{v}_{p+1} is non-zero.

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Therefore, $\{\vec{v}_1, \dots, \vec{v}_r\}$ are linearly independent. \square