

Linear Algebra

MA 242 (Spring 2013)

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DIFFERENCE EQUATIONS

– asymptotics through eigenvalues and
eigenvectors–

Difference equations

$$x_{k+1} = Ax_k, \quad k = 1, 2, 3, \dots$$

Asymptotics of sequence x_k can be classified by the magnitude of the eigenvalues

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- attractor

- repeller

- saddle

Complex eigenvalues indicate rotation

