

Now it is easy to verify that $A = -(z + 1)M - MN$. Using the previous equations we obtain

$$BAB^{-1} = -(z + 1)BMB^{-1} - BMNB^{-1} = -(z + 1)D - DBNB^{-1} = \\ = -(z + 1)D - DT = -D[(z + 1)I + T] =$$

$$\begin{bmatrix} 0 & 0 & 0 & \dots & 0 & 0 \\ 1 \cdot n & -1(2 + z) & 0 & \dots & 0 & 0 \\ 0 & 2 \cdot (n - 1) & -2(3 + z) & \dots & 0 & 0 \\ 0 & 0 & 3 \cdot (n - 2) & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & 0 & 0 \\ 0 & 0 & 0 & \dots & -(n - 1)(n + z) & 0 \\ 0 & 0 & 0 & \dots & n \cdot 1 & -n(n + 1 + z) \end{bmatrix}$$

Since the last matrix is lower triangular, its eigenvalues are the diagonal elements, i.e. $\lambda_i = -i(i + 1 + z)$, ($0 \leq i \leq n$). These eigenvalues are also eigenvalues of the matrix A because A is similar to BAB^{-1} .

In order to find the eigenvectors of the matrix A , first we find the eigenvectors of the matrix BAB^{-1} . Let \mathbf{X}_j be the eigenvector corresponding to the eigenvalue $\lambda_j = -j(j + 1 + z)$, ($0 \leq j \leq n$). Now we should solve the following system

$$BAB^{-1} \cdot \mathbf{X}_j = \lambda_j \mathbf{X}_j, \quad (0 \leq j \leq n).$$

By putting $\mathbf{X}_j = [x_{j0}, x_{j1}, x_{j2}, \dots, x_{jn}]^T$, we obtain

$$\lambda_0 x_{j0} = \lambda_j x_{j0}$$

$$u_1 x_{j0} + \lambda_1 x_{j1} = \lambda_j x_{j1}$$

$$u_2 x_{j1} + \lambda_2 x_{j2} = \lambda_j x_{j2}$$

$$u_3 x_{j2} + \lambda_3 x_{j3} = \lambda_j x_{j3}$$

$$\dots$$

$$u_n x_{j,n-1} + \lambda_n x_{jn} = \lambda_j x_{jn}$$

where $u_i = (n + 1 - i)i$, ($1 \leq i \leq n$). It follows from here that $x_{j0} = \dots = x_{j,j-1} = 0$ and $x_{j,j}, \dots, x_{j,n}$ satisfy the following system

$$u_{j+1} x_{j,j} + \lambda_{j+1} x_{j,j+1} = \lambda_j x_{j,j+1}$$