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Random Matrix Theory In A Nutshell Part II: Random Matrices
Random Matrix Theory In A Nutshell Part II: Random Matrices
Manuela Girotti Based On M. Girotti's PhD Thesis, A. Kuijlaars' And M. Bertola's Lectures From Les Houches Winter School 2012, Mar 3th,

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MATRICES AND ...Chapter 9 Matrices And

Transformations 236 Addition And Subtraction Of Matrices Is Defined Only For Matrices Of Equal Order; The Sum (difference) Of Matrices A And B Is The Matrix Obtained By Adding (subtracting) The Elements In

Corresponding Positions Of A And B. Thus $A = \begin{pmatrix} 1 & 4 & 2 \\ 3 & -1 & 0 \end{pmatrix}$ And $B = \begin{pmatrix} -1 & 2 & 4 \\ 3 & -3 & -3 \end{pmatrix} \Rightarrow A+B = \begin{pmatrix} 0 & 6 & 6 \\ 6 & 2 & -3 \end{pmatrix}$ Jan 5th,

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$\begin{pmatrix} 0 & -5 & 0 \\ 0 & 0 & 3 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 5 \\ 0 & 0 & 9 \end{pmatrix} B^3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 8 & 0 \\ 0 & 0 & 27 \end{pmatrix}$ B $\begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 5 \\ 0 & 0 & 3 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 2 & 5 \\ 0 & 0 & 3 \end{pmatrix}$

0027 And In General $B^k = \begin{pmatrix} 1 & 0 & 0 \\ 0 & (-5)^k & 0 \\ 0 & 0 & (3)^k \end{pmatrix}$.

This Example Illustrates The General Idea: If B Is Any Diagonal Matrix And K Is Any Positive Integer, Then B^k Is Also A Diagonal Matrix And Each Diagonal Feb 4th, 2024.

Population And Transition Matrices Stationary Matrices

And ...X9.2 Theorem 1 Let P Be The Transition Matrix

For A Regular Markov Chain. 1 There Is A Unique

Stationary Matrix S That Can Be Found By Solving The Equation $SP = S$. (shortcut: Take Transposes And Row-

reduce The $(n + 1) \times n$ Matrix $P > \begin{pmatrix} 1 & 0 & 1 & 1 & 1 & 1 \end{pmatrix}$ 2 Given

Any Initial-state Matrix S_0 , The State Matrix Jun 4th,

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