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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, Feb 1th, 2024
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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 $A = \begin{pmatrix} 1 & 2 \\ 3 & -10 \end{pmatrix}$ And $B = \begin{pmatrix} -12 & 3 \\ 4 & -3 \end{pmatrix} \Rightarrow A+B = \begin{pmatrix} 0 & 5 \\ 7 & -13 \end{pmatrix}$ Feb 2th, 2024
Similar Matrices And Diagonalizable Matrices
 $\begin{pmatrix} 100 & 0 & -50 & 0 \\ 0 & 0 & 3 & 100 \\ 0 & -50 & 0 & 3 \end{pmatrix} = \begin{pmatrix} 100 & 0 & 250 & 0 \\ 0 & 9 & 0 & 0 \\ 0 & 0 & 0 & 9 \end{pmatrix} B^3 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & -5 & 0 & 0 \\ 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 3 \end{pmatrix} B^k = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & (-5)^k & 0 & 0 \\ 0 & 0 & 3^k & 0 \\ 0 & 0 & 0 & 3^k \end{pmatrix}$. 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 Jan 1th, 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 $P^T - I$) 2 Given Any Initial-state Matrix S_0 , The State Matrix Mar 2th, 2024
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