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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 2th, 2024

Chapter 9 Matrices And Transformations 9 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 $A = \begin{pmatrix} 1 & 2 & 3 \\ -10 & & \end{pmatrix}$ And $B = \begin{pmatrix} -12 & 3 & 4 \\ 3 & -3 & \end{pmatrix} \Rightarrow A+B = \begin{pmatrix} 0 & 6 & 7 \\ -13 & -3 & \end{pmatrix}$ Apr 7th, 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 $P - I$) 2 Given Any Initial-state Matrix S 0, The State Matrix Apr 22th, 2024

Similar Matrices And Diagonalizable Matrices

$\begin{pmatrix} 100 & 0 & -50 & 0 \\ 0 & 3 & 100 & 0 \\ -50 & 0 & 0 & 3 \end{pmatrix} = \begin{pmatrix} 100 & 0 & 250 & 0 \\ 0 & 9 & 0 & 0 \\ 100 & 0 & -50 & 0 \\ 0 & 0 & 27 & 0 \end{pmatrix}$ And In General $B^k = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & (-5)^k & 0 & 0 \\ 0 & 0 & 3^k & 0 \\ 0 & 0 & 0 & 3^k \end{pmatrix}$. 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 Apr 13th, 2024

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