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A symmetric matrix  $S$  is an  $n \times n$  square matrices. Its inverse is also symmetrical. All eigenvalues of  $S$  are real (not a complex number). We can choose  $n$  eigenvectors of  $S$  to be orthonormal even with repeated eigenvalues. A symmetric matrix can be formed by multiplying a matrix  $A$

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with its transpose —  $A^T A$  or  $AA^T$   
(usually  $A^T A$   $AA^T$  ...)

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n step transition probabilities contd  
similar logic leads us to an expression  
for  $n \times n$   $p \times p$  matrices and linear  
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The product  $C = AB$  is the  $m \times p$  matrix  
defined by  $c_{ij} = \sum_k r_i(A) \cdot c_k(B)$  where  $r$

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$r_i(A)$  is the vector in  $\mathbb{R}^n$  consisting of the  $i$ th row of  $A$  and similarly  $c_j(B)$  is the vector formed from the  $j$ th column of  $B$ . Other notation for  $C = AB$   $c_{ij} = \sum_{k=1}^n a_{ik}b_{kj}$   $1 \leq i \leq m$   $1 \leq j \leq p$ .

Example 2.1.2. Let  $A = \begin{pmatrix} 1 & 0 & 1 \end{pmatrix}$

Matrices and Linear Algebra

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