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

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A P Is The Probability n step transition probabilities contd similar logic leads us to an expression for $x \times n \times n \times p$ matrices and linear algebra department of mathematics

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The product $C = AB$ is the $m \times p$ matrix defined by $c_{ij} = \sum_{k=1}^n r_i(A) \cdot c_j(B)$ where $r_i(A)$ is the vector in 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 $C = AB$ $c_{ij} = \sum_{k=1}^n a_{ik} b_{kj}$ $i = 1, \dots, m$ $j = 1, \dots, p$. Example 2.1.2. Let $A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix}$

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