

We take the ordering (f,g,h) as convention.

Before interest:

```
In[190]:= m = {{-.6, .4, .5}, {.1, -1.4, .05}, {.5, 1, -.55}};
```

```
In[191]:= TraditionalForm[m]
```

Out[191]/TraditionalForm=

$$\begin{pmatrix} -0.6 & 0.4 & 0.5 \\ 0.1 & -1.4 & 0.05 \\ 0.5 & 1 & -0.55 \end{pmatrix}$$

After interest:

```
In[192]:= a = m + .03 * IdentityMatrix[3];
```

```
In[193]:= TraditionalForm[a]
```

Out[193]/TraditionalForm=

$$\begin{pmatrix} -0.57 & 0.4 & 0.5 \\ 0.1 & -1.37 & 0.05 \\ 0.5 & 1. & -0.52 \end{pmatrix}$$

Wealth leaving the system

```
In[194]:= b = Transpose[{{-.6, -.4, 0}}];
```

```
In[195]:= TraditionalForm[b]
```

Out[195]/TraditionalForm=

$$\begin{pmatrix} -0.6 \\ -0.4 \\ 0 \end{pmatrix}$$

Equilibrium solution:

```
In[202]:= eq = Inverse[a].b
```

```
Out[202]:= {{-14.8832}, {-1.41608}, {-17.034}}
```

```
In[214]:= TraditionalForm[eq]
```

Out[214]/TraditionalForm=

$$\begin{pmatrix} -14.8832 \\ -1.41608 \\ -17.034 \end{pmatrix}$$

Eigenstuff for a:

```
In[200]:= system = Eigensystem[a]
```

```
Out[200]:= {{-1.40508, -1.08492, 0.03}, {{-0.179152, -0.6003, 0.779452},  
{-0.653306, -0.0974856, 0.750792}, {-0.667124, -0.0741249, -0.741249}}}
```

```
In[213]:= TraditionalForm[system]
```

Out[213]/TraditionalForm=

$$\begin{pmatrix} -1.40508 & -1.08492 & 0.03 \\ \{-0.179152, -0.6003, 0.779452\} & \{-0.653306, -0.0974856, 0.750792\} & \{-0.667124, -0.0741249, -0.741249\} \end{pmatrix}$$

Initial conditions:

```
In[201]:= init = Transpose[{{35, 8, 82}}];
```

```
In[215]:= TraditionalForm[init]
```

```
Out[215]//TraditionalForm=
```

$$\begin{pmatrix} 35 \\ 8 \\ 82 \end{pmatrix}$$

(F) is gaining wealth while (G) and (H) are losing wealth:

```
In[217]:= derivs = a.init + b
```

```
Out[217]= {{23.65}, {-3.76}, {-17.14}}
```

```
In[218]:= TraditionalForm[derivs]
```

```
Out[218]//TraditionalForm=
```

$$\begin{pmatrix} 23.65 \\ -3.76 \\ -17.14 \end{pmatrix}$$

Solving the initial value problem:

```
In[204]:= coeffs = Inverse[system[[2]]].(init - eq);
```

```
In[216]:= TraditionalForm[coeffs]
```

```
Out[216]//TraditionalForm=
```

$$\begin{pmatrix} -63.8376 \\ -144.199 \\ -61.7305 \end{pmatrix}$$

```
In[211]:= solution = Sum[coeffs[[i, 1]] Exp[system[[1, i]] t] system[[2, i]], {i, 1, 3}] + eq;
```

```
In[220]:= TraditionalForm[solution]
```

```
Out[220]//TraditionalForm=
```

$$\begin{pmatrix} -14.8832 + 11.4366 e^{-1.40508 t} + 94.206 e^{-1.08492 t} + 41.1819 e^{0.03 t} \\ -1.41608 + 38.3217 e^{-1.40508 t} + 14.0573 e^{-1.08492 t} + 4.57577 e^{0.03 t} \\ -17.034 - 49.7583 e^{-1.40508 t} - 108.263 e^{-1.08492 t} + 45.7577 e^{0.03 t} \end{pmatrix}$$

In the long term, the three-way ratio of (F), (G), and (H) will tend towards (41.2 : 4.6 : 45.8).