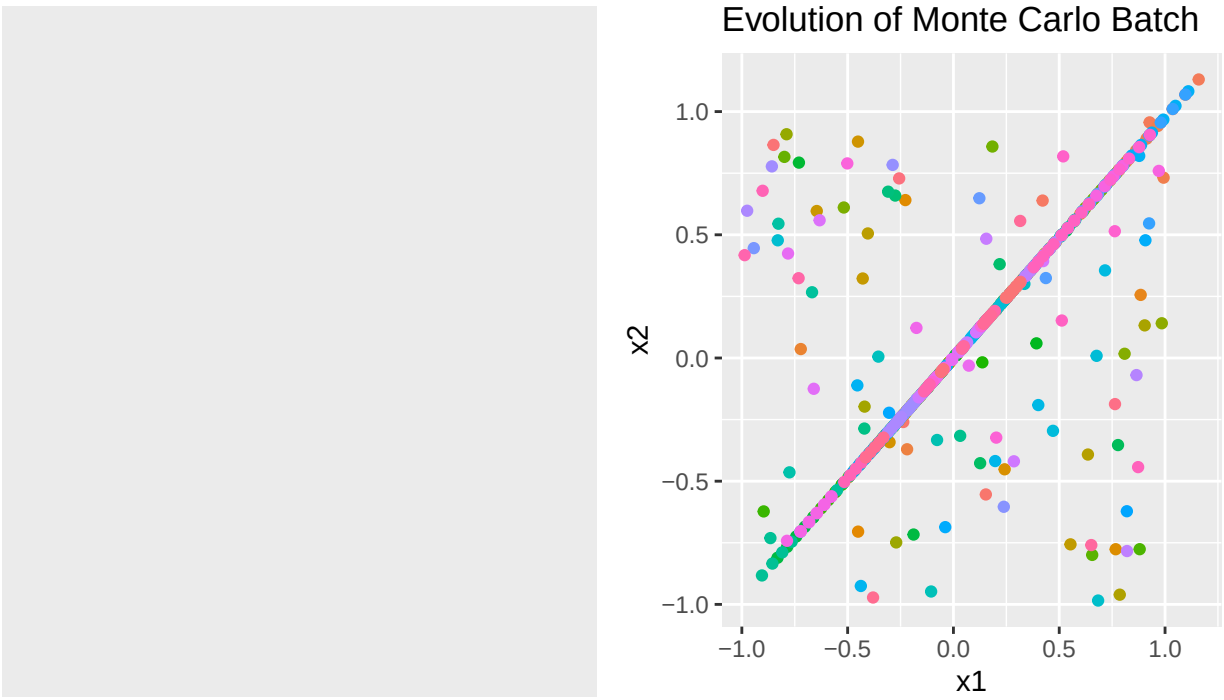
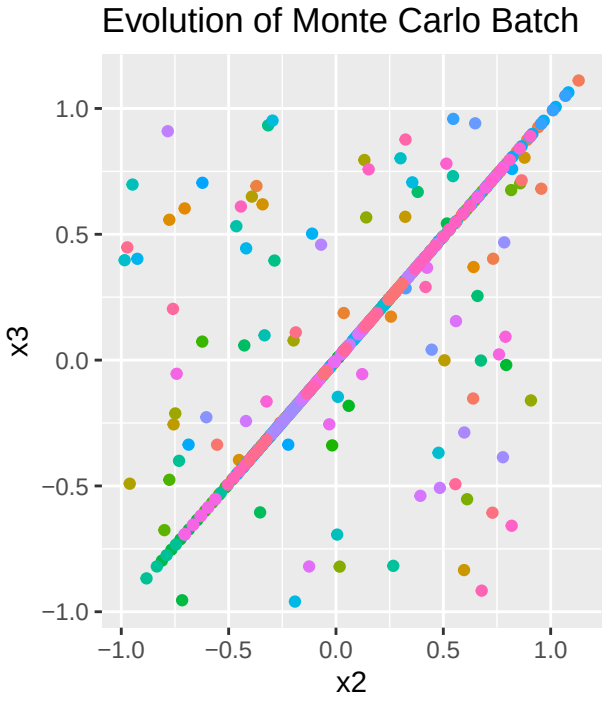
Computational Eigenvector Simulation

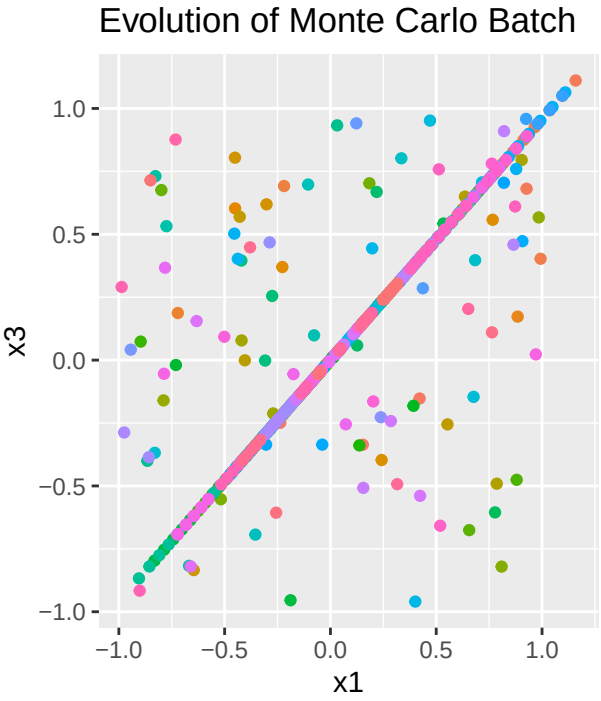
Ali Taqi

```r
# Set seed
set.seed(23)
symm <- T
# Set parameters
M <- 3
mu <- 0
sd <- 1
# Generate matrix
P_stoch <- RM_stoch(M, symm, sparsity = F)
P_normal <- RM_normal(M, c(mu,sd), symm)
P <- P_stoch
```

```r
set.seed(23)
# Set batch parameters
B <- 100
# Create batch
batch <- make_batch(M = M, B = B)
# Set evolution parameters
steps <- 5
# Evolve batch
evolved_batch <- evolve_batch(batch, steps, burn_in = 2)
# Add indexing to the batch
evolved_batch <- indexed_batch(evolved_batch, steps)
```


Evolution of Monte Carlo Batch
x2
x1
1.0
0.5
0.0
−0.5
−1.0


Evolution of Monte Carlo Batch
x3
x2
1.0
0.5
0.0
−0.5
−1.0


Evolution of Monte Carlo Batch
x3
x1
1.0
0.5
0.0
−0.5
−1.0