Chapter 2

Random Matrices

(Definition) Random Matrix. Suppose we have an arbitrary matrix, $P \in \mathcal{M}_{\mathbb{R}}[M, N]$ for some $M, N \in \mathbb{N}^+$. Then, we call P a random matrix is all of its entries p_{ij} are random variables.

(Definition) Stochastic Matrix

(Definition) Ergodic Matrix.

Ergodicity

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