



$$T = \begin{matrix} & \begin{matrix} A & B & C & D & E \end{matrix} \\ \begin{matrix} A \\ B \\ C \\ D \\ E \end{matrix} & \begin{bmatrix} 0 & 1/2 & 1/3 & 1 & 0 \\ 1 & 0 & 1/3 & 0 & 1/3 \\ 0 & 1/2 & 0 & 0 & 1/3 \\ 0 & 0 & 0 & 0 & 1/3 \\ 0 & 0 & 1/3 & 0 & 0 \end{bmatrix} \end{matrix}$$

\* Prob. of moving from column to row page

- Eigenvalues of  $T$   
 $\lambda_1, \lambda_2, \lambda_3, \lambda_4, \lambda_5$

$$\begin{cases} \lambda_1 = 1 \\ |\lambda_2| = |\lambda_3| \approx 0.7 \\ |\lambda_4| = |\lambda_5| \approx 0.3 \end{cases}$$

$$T = P P^{-1}$$

$$T^\infty = \lim_{k \rightarrow \infty} T^k$$

$$= \lim_{k \rightarrow \infty} P D^k P^{-1}$$

$$= \lim_{k \rightarrow \infty} P \begin{bmatrix} 1^k & & & & \\ & \lambda_2^k & & & \\ & & \lambda_3^k & & \\ & & & \lambda_4^k & \\ & & & & \lambda_5^k \end{bmatrix} P^{-1}$$

$$= P \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 0 & & \\ \vdots & & \ddots & \\ 0 & \dots & 0 & 0 \end{bmatrix} P^{-1}$$

### Another view of what happened

The eigenvectors  $\bar{v}_1, \dots, \bar{v}_5$  form a basis for  $\mathbb{R}^5$ . This means we can write

$$\bar{x}_0 = c_1 \bar{v}_1 + c_2 \bar{v}_2 + c_3 \bar{v}_3 + c_4 \bar{v}_4 + c_5 \bar{v}_5$$

for some choices of scalars  $c_1, \dots, c_5$

Then

$$\begin{aligned} T^k \bar{x}_0 &= T^k (c_1 \bar{v}_1 + \dots + c_5 \bar{v}_5) \\ &= c_1 T^k \bar{v}_1 + \dots + c_5 T^k \bar{v}_5 \\ &= c_1 \lambda_1^k \bar{v}_1 + c_2 \lambda_2^k \bar{v}_2 + \dots + c_5 \lambda_5^k \bar{v}_5 \end{aligned}$$

$$\text{So: } \bar{x}_\infty = \lim_{k \rightarrow \infty} T^k \bar{x}_0$$

$$\begin{aligned} &= \lim_{k \rightarrow \infty} (c_1 \lambda_1^k \bar{v}_1 + c_2 \lambda_2^k \bar{v}_2 + \dots + c_5 \lambda_5^k \bar{v}_5) \\ &= c_1 \bar{v}_1 \end{aligned}$$

$$D = \begin{bmatrix} 1 & & & & \\ & \lambda_2 & & & \\ & & \lambda_3 & & \\ & & & \lambda_4 & \\ & & & & \lambda_5 \end{bmatrix}$$

$$P = [\bar{v}_1 \ \bar{v}_2 \ \bar{v}_3 \ \bar{v}_4 \ \bar{v}_5]$$

$$\begin{aligned} \text{Thus, } \bar{x}_\infty &= \lim_{k \rightarrow \infty} \bar{x}_k \\ &= \lim_{k \rightarrow \infty} T^k \bar{x}_0 \\ &= T^\infty \cdot \bar{x}_0 \end{aligned}$$

$$\begin{bmatrix} 0.293 \\ 0.390 \\ 0.220 \\ 0.024 \\ 0.073 \end{bmatrix} \begin{matrix} A \\ B \\ C \\ D \\ E \end{matrix} \left\{ \begin{array}{l} \#1: B \\ \#2: A \\ \#3: C \\ \#4: E \\ \#5: D \end{array} \right.$$

$$\begin{bmatrix} 0.293 & 0.293 \\ 0.390 & 0.390 \\ 0.220 & 0.220 \\ 0.024 & 0.024 \\ 0.073 & 0.073 \end{bmatrix}$$

Thus the vector  $\bar{x}_\infty$  that we want satisfies

- AND
- $\bar{x}_\infty$  is in  $E_1(T)$
  - $\bar{x}_\infty$  is a probability vector

→ This makes  $\bar{x}_\infty$  a steady-state vector for  $T$

Now we'll see that we can find  $\bar{x}_\infty$  without doing the full diagonalization process