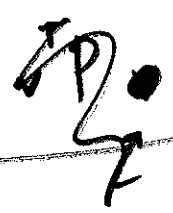


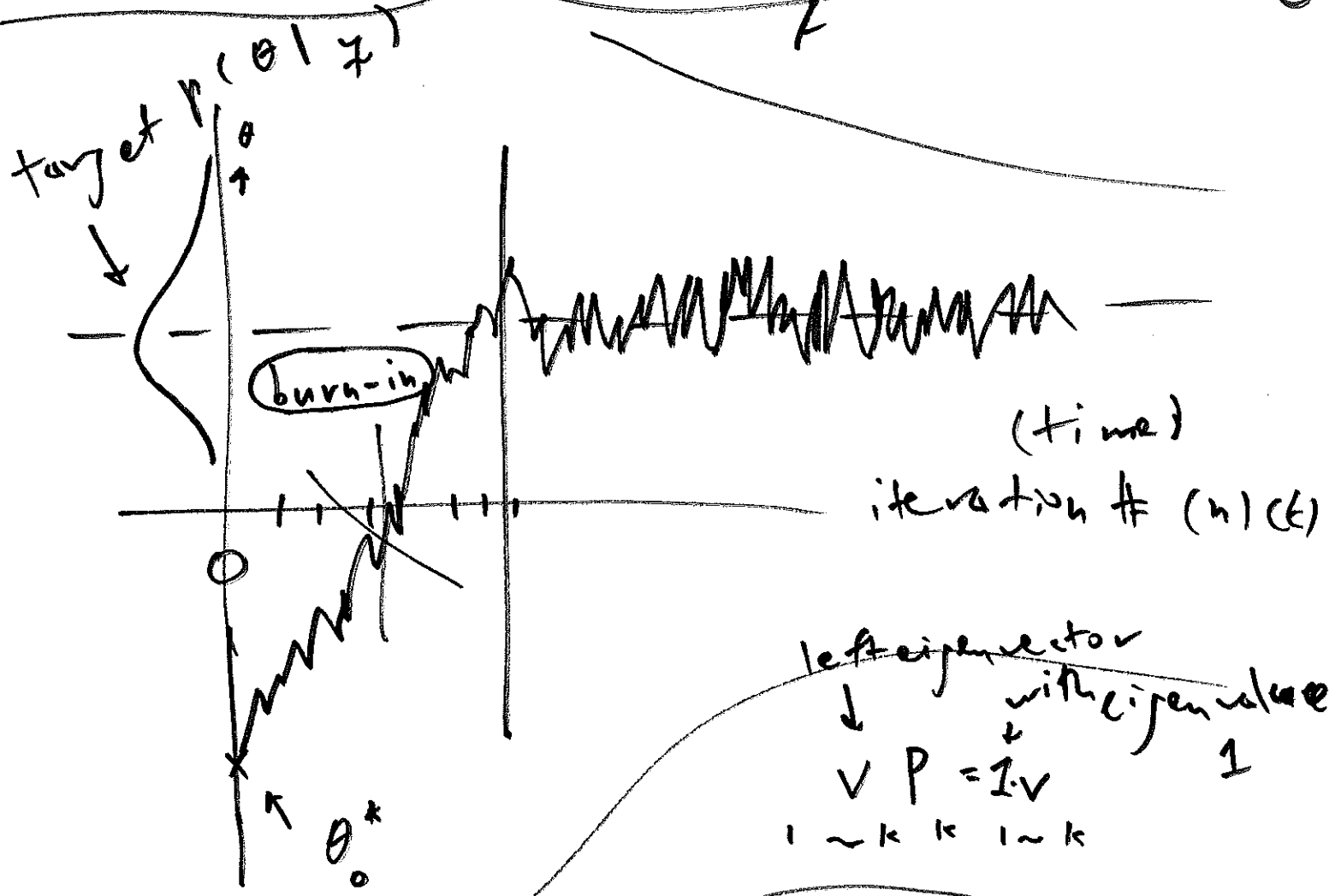
this Markov
time: chains

(9.53)

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30 April 19



①



left eigenvector
↓
with eigenvalue 1
 $V P = I \cdot V$
 $1 \sim k \quad k \quad 1 \sim k$

right
eigenvalue

$$A_{k \times k} x_{n \times 1} = \lambda x_{n \times 1}$$

a right
eigenvector
of A

eigen-analysis
of P

problem

optimize over
(U, V)

method ②:

optimize on U
subject to constraint on V

method

①: optimize
 $pU + (1-p)V$