

PRODUCT OF RANDOM STOCHASTIC MATRICES AND DISTRIBUTED AVERAGING

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random chain, the chain is in nite ow stable, i.e. the product of random stochastic matrices is convergent almost surely and, also, the limiting matrices admit certain structures that can be deduced from the in nite ow graph of the chain.

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Introduction.- Products of Stochastic Matrices and Averaging Dynamics.- Ergodicity of Random Chains.- Infinite Flow Stability.- Implications.- Absolute Infinite Flow Property.- Averaging Dynamics

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Product of Random Stochastic Matrices and Distributed Averaging. [Behrouz Touri] -- Annotation The thesis deals with averaging dynamics in a multiagent networked system, which is a main mechanism for diffusing the information over such networks. It arises in a wide range of

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Product of Random Stochastic Matrices and Distributed ...

Product of Random Stochastic Matrices and Distributed Averaging. Authors: Touri, Behrouz These contribute significantly to our understanding of averaging dynamics as well as to non-negative random matrix theory. The exposition, although highly rigorous and technical, is elegant and insightful, and accompanied with numerous illustrative examples, which makes this thesis work easily

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matrices and averaging dynamics. Throughout this thesis, by a product of stochastic matrices, we mean left product of stochastic matrices. More precisely, let $\{A(k)\}$ be a stochastic chain. By left-product of stochastic matrices, we mean the product of the form $A(k)A(k-1)\dots A(0)$ where $k \geq 0$ and k often approaches to infinity.

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The thesis provides in depth study of stability and other phenomena characterizing the limiting behavior of both deterministic and random averaging dynamics. By developing new concepts, and using the tools from dynamic system theory and non-negative matrix theory, several novel fundamental results are rigorously developed. These contribute significantly to our understanding of averaging.

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Read "Product of Random Stochastic Matrices and Distributed Averaging" by Behrouz Touri with Rakuten Kobo. The thesis deals with averaging dynamics in a multiagent networked system, which is a main mechanism for diffusing the i