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Then its characteristic polynomial is  $\lambda^2 - (a + d)\lambda + (ad - b^2)$ . The roots of this polynomial are  $\frac{1}{2}(a + d \pm \sqrt{(a + d)^2 - 4(ad - b^2)})$ . If  $b = 0$ ,  $A$  is already diagonal. If  $b \neq 0$ , the discriminant  $(a - d)^2 + 4b^2$  is positive and there are two distinct real eigenvalues.

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Linear algebra can be used to describe this situation. Key Words: Two person zero-sum game, Payoff matrix, Strategy, Expected payout, Optimal strategy, Value of a game, Saddle point, Fundamental theorem of a 2-person zero-sum game. Suggested References. Introductory Linear Algebra with Applications, Bernard Kolman, 4 th Ed.

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