

# *footballcommentary.com*

We have to show that there exist unique numbers  $V_1, \dots, V_n$ , with  $0 \leq V_i \leq 1$  for all  $i$ , satisfying the equations

$$V_i = 1 - \sum_j c_{ij} V_j \quad (1)$$

for  $i = 1, \dots, n$ . These equations can be written as

$$V = \iota - CV \quad (2)$$

where  $\iota$  is an  $n$ -vector of ones, and the matrix  $C$  has  $i, j$  element  $c_{ij}$ .

Let  $\Gamma = \{x \in \mathbf{R}^n : 0 \leq x_i \leq 1 \text{ for all } i\}$ , and define  $f : \Gamma \rightarrow \mathbf{R}^n$  by  $f(V) = \iota - CV$ . Then the goal can be equivalently stated as showing that there is a unique  $V \in \Gamma$  such that  $f(V) = V$ . Actually, since the  $s_i$  are strictly positive, it follows from

$$s_i + \sum_j c_{ij} = 1 \quad (3)$$

that  $\sum_j c_{ij} < 1$  for all  $i$ . Hence

$$0 \leq \sum_j c_{ij} V_j \leq \sum_j c_{ij} < 1 \quad (4)$$

for each  $i$  and every  $V \in \Gamma$ , from which it follows that  $f(\Gamma) \subset \Gamma$ . It therefore suffices to show that  $f$  is a contraction mapping.

Let

$$\gamma = \max_i \sum_j c_{ij} < 1. \quad (5)$$

For the norm on  $\mathbf{R}^n$  it's convenient to use

$$|x| = \max_i |x_i|. \quad (6)$$

Then for any  $x \in \mathbf{R}^n$ ,

$$|Cx| = \max_i \left| \sum_j c_{ij} x_j \right| \leq \max_i \sum_j c_{ij} |x_j| \leq |x| \max_i \sum_j c_{ij} = \gamma |x|. \quad (7)$$

Hence for  $V, W \in \Gamma$ ,

$$|f(V) - f(W)| = |C(V - W)| \leq \gamma |V - W|. \quad (8)$$