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"December 2, 2001";
"COMPUTATION OF MSV SOLUTION FOR INERTIAL FORWARD RULE";

Clear[phix, phipi, phir, sigma, kappa, rho, beta, capb1, bbar, omega, delta, bbar,
  bbar11, bbar12, bbar13, bbar21, bbar22, bbar23, bbar31, bbar32, bbar33]

<< LinearAlgebra`MatrixManipulation`;

"MATRICES FOR COMPUTING MSV SOLUTION";

omega = {{sigma * ((1 / sigma) - phix), sigma * (1 - phipi), 0},
  {kappa * sigma * ((1 / sigma) - phix),
  sigma * (kappa + beta * (1 / sigma) - kappa * phipi), 0},
  {phix, phipi, 0}};

delta = {{0, 0, -sigma * phir},
  {0, 0, -kappa * sigma * phir},
  {0, 0, phir}};

"bbar matrix below";

bbar = {{bbar11, bbar12, bbar13},
  {bbar21, bbar22, bbar23},
  {bbar31, bbar32, bbar33}};

bbar11 = 0;
bbar12 = 0;
bbar21 = 0;
bbar22 = 0;
bbar31 = 0;
bbar32 = 0;

"MSV SOLUTION CAN BE OBTAINED BY SOLVING, bbar=rhsmatrix, GIVEN BELOW";

rhsmatrix = Simplify[(Inverse[IdentityMatrix[3] - omega . bbar]) . delta]
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