

STOCHASTIC PROCESSES

Math36: Solution Sheet Four

Problem 1. Let X be the Markov chain with statespace $I = \{A, B, C\}$ with one-step transition matrix

$$P = \begin{pmatrix} 1/4 & 1/4 & 1/2 \\ 1/3 & 1/3 & 1/3 \\ 2/7 & 4/7 & 1/7 \end{pmatrix}.$$

Recall that T_j denotes the first positive time that the chain reaches state j , for $j \in \{A, B, C\}$.

(a) Give an intuitive argument why $\mathbb{P}_A\{T_C \leq n\} = (\hat{P}^n)_{AC}$ for the one-step transition matrix

$$\hat{P} = \begin{pmatrix} 1/4 & 1/4 & 1/2 \\ 1/3 & 1/3 & 1/3 \\ 0 & 0 & 1 \end{pmatrix}.$$

Solution: The Markov chain \hat{X} is the same as X , except that the moving particle is trapped once it reaches state C . Hence $\hat{X}_n = C$ whenever the chain has reached state C before time n , i.e. if $T_C \leq n$. Hence $\mathbb{P}_A\{T_C \leq n\} = \mathbb{P}_A\{\hat{X}_n = C\} = (\hat{P}^n)_{AC}$. To make this intuitive argument rigorous one has to make the term 'is the same' more precise. We write \hat{T}_C for the first hitting time of C by the chain \hat{X} . Then

$$\begin{aligned} (\hat{P}^n)_{AC} &= \mathbb{P}_A\{\hat{X}_n = C\} = \sum_{j=1}^n \mathbb{P}_A\{\hat{T}_C = j\} \\ &= \sum_{j=1}^n \sum_{x_1, \dots, x_{j-1} \neq C} \hat{P}_{Ax_1} \hat{P}_{x_1 x_2} \cdots \hat{P}_{x_{j-1} C} \\ &= \sum_{j=1}^n \sum_{x_1, \dots, x_{j-1} \neq C} P_{Ax_1} P_{x_1 x_2} \cdots P_{x_{j-1} C} \\ &= \sum_{j=1}^n \mathbb{P}_A\{T_C = j\} = \mathbb{P}_A\{T_C \leq n\}. \end{aligned}$$

One uses here that the probability $\mathbb{P}_A\{\hat{T}_C = j\}$ can be calculated using only the top two rows of the \hat{P} -matrix.

(b) For the Markov chain \hat{X} , find the probability that the state B is visited, when the chain is started in A . Also find the probability that the state B is visited at least twice!

Solution: Let x_A, x_C be the hitting probabilities of B when the chain starts in A resp. B . Then the first-step method gives

$$x_A = 1/4 x_A + 1/2 x_C + 1/4, \quad x_C = 0,$$

hence $\mathbb{P}_A\{\hat{T}_B < \infty\} = x_A = 1/3$. The probability that B is visited exactly once is

$$\mathbb{P}_A\{\hat{T}_B < \infty\} \mathbb{P}_B\{\hat{T}_B = \infty\} = x_A(1 - x_B),$$

Stochastic Processes Problems And Solutions

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Table of Contents Stochastic Processes Problems And Solutions

1. Understanding the eBook Stochastic Processes Problems And Solutions
 - The Rise of Digital Reading Stochastic Processes Problems And Solutions
 - Advantages of eBooks Over Traditional Books
2. Identifying Stochastic Processes Problems And Solutions
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Stochastic Processes Problems And Solutions
 - User-Friendly Interface
4. Exploring eBook Recommendations from Stochastic Processes Problems And Solutions
 - Personalized Recommendations
 - Stochastic Processes Problems And Solutions User Reviews and Ratings
 - Stochastic Processes Problems And Solutions and Bestseller Lists
5. Accessing Stochastic Processes Problems And Solutions Free and Paid eBooks

- Stochastic Processes Problems And Solutions Public Domain eBooks
 - Stochastic Processes Problems And Solutions eBook Subscription Services
 - Stochastic Processes Problems And Solutions Budget-Friendly Options
6. Navigating Stochastic Processes Problems And Solutions eBook Formats
 - ePub, PDF, MOBI, and More
 - Stochastic Processes Problems And Solutions Compatibility with Devices
 - Stochastic Processes Problems And Solutions Enhanced eBook Features
 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Stochastic Processes Problems And Solutions
 - Highlighting and Note-Taking Stochastic Processes Problems And Solutions
 - Interactive Elements Stochastic Processes Problems And Solutions
 8. Staying Engaged with Stochastic Processes Problems And Solutions
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Stochastic Processes Problems And Solutions
 9. Balancing eBooks and Physical Books Stochastic Processes Problems And Solutions
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Stochastic Processes Problems And Solutions
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Stochastic Processes Problems And Solutions
 - Setting Reading Goals Stochastic Processes Problems And Solutions
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Stochastic Processes Problems And Solutions
 - Fact-Checking eBook Content of Stochastic Processes Problems And Solutions
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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