

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

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

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