

# Lab: Discrete time Markov chains

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MOOC: Understanding queues

Python simulations

## Week 3: Discrete-time Markov chains

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In this lab, we consider the Markov chain of the weather forecast example of the course. We check convergence of the probability  $\pi(t)$  of the chain at time  $t$  to a steady state distribution  $\pi^*$ , independently from the initial distribution  $\pi(0)$  of the chain. We solve the load balance equations to get  $\pi^*$ .

The notebook containing the lab of Week 3 is available here: [notebook](#)

The pdf version of the lab of Week 3 is available here: [pdf version of the notebook](#)