

$$X \geq B, \quad X \geq AX.$$

Suppose $X \geq A^n \cdot B$, $n \geq 0$.

Then $X \geq A(A^n \cdot B) = A^{n+1} \cdot B$.

BUT $X \geq A^0 \cdot B$. Hence by induction

$$X \geq A^n \cdot B \quad \forall n \geq 0.$$

$$\begin{aligned} \therefore X &\geq \sum_{n=0}^{\infty} A^n \cdot B = \left(\sum_{n=0}^{\infty} A^n \right) B \\ &= A^* B \end{aligned}$$

$$\begin{aligned} \text{BUT } A^* B &= (I + A A^*) B \\ &= B + A(A^* B) \end{aligned}$$

satisfies the inequality, hence it is
the least solution.

Paper 11 (solution) ctd)

$$M \gamma = \begin{pmatrix} A & B \\ C & D \end{pmatrix} \begin{pmatrix} (A+BD^*C)^* & A^*B(D+CA^*B)^* \\ D^*C(A+BD^*C)^* & (D+CA^*B)^* \end{pmatrix}$$

$$= \begin{pmatrix} (A+BD^*C)(A+BD^*C)^* & (AA^*B+B)(D+CA^*B)^* \\ ? & ? \end{pmatrix}$$

Now $I + (A+BD^*C)(A+BD^*C)^* = (A+BD^*C)^*$

$$(AA^*B+B) = (AA^*+I)B = A^*B$$

The bottom row entries may be verified similarly.

Note that combining the first two parts gives the formula for $\gamma = M^*$ when

$$M = \begin{pmatrix} A & B \\ C & D \end{pmatrix}. \quad \text{Transition matrix}$$

Paper 11 (solution) ctd)

$$M = \begin{array}{c|cc} \alpha & 0 & b & a \\ \hline \beta & b & 0 & a \\ \gamma & 0 & b & a \\ \hline & \alpha & \beta & \gamma \end{array}$$

The accepting entry is in the top left corner of M^* , so we must compute -

$$D^* = \begin{pmatrix} (aa^*b)^* & a(a+ba)^* \\ a^*b(aa^*b)^* & (a+ba)^* \end{pmatrix}$$

$$D^*C = \begin{pmatrix} (aa^*b)^*b & 0 \\ a^*b(aa^*b)^*b & 0 \end{pmatrix}$$

Paper 11 (solution) dtd)

$$\begin{aligned} BD^*C &= b(a a^* b)^* b \\ &\quad + a a^* b(a a^* b)^* b \\ &= a^* b(a a^* b)^* b \end{aligned}$$

Since $A = \emptyset$, the required event is

$$[a^* b(a a^* b)^* b]^*$$

There's one piece of simplification given above, but otherwise this is straightforward. I've checked the other block subdivision of M , and it comes out just as easily, once again with a single simplification.