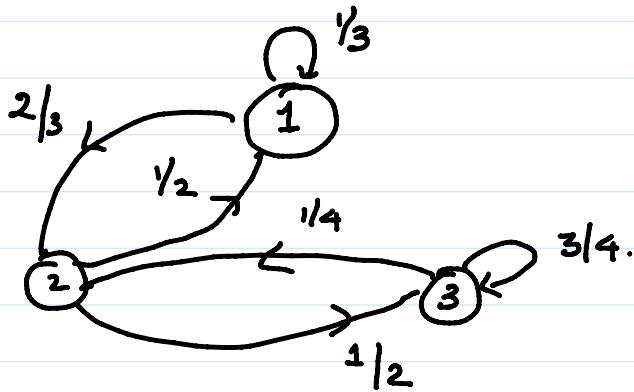


Accessibility

Example - 1 .

$$P = \begin{matrix} & 1 & 2 & 3 \\ 1 & \left[\begin{matrix} \frac{1}{3} & \frac{2}{3} & 0 \\ \frac{1}{2} & 0 & \frac{1}{2} \\ 0 & \frac{1}{4} & \frac{3}{4} \end{matrix} \right] \\ 2 & & & \\ 3 & & & \end{matrix}$$



$$P_{11} = \frac{1}{3} > 0$$

- $1 \xleftarrow{1} 1$ [1 is accessible from 1]
Every state is accessible from itself.

$$P_{12} = \frac{2}{3} > 0$$

- $2 \xleftarrow{1} 1$ [2 is accessible from 1]

$$P_{13} = 0$$

- 3 is not accessible from 1 .

$$P_{21} = \frac{1}{2} > 0$$

$$1 \xleftarrow{2} .$$

$$P_{22} = 0$$

• 2 is not accessible from 2.

$$P_{23} = \frac{1}{2} > 0$$

$3 \leftarrow 2$.

$$P_{31} = 0$$

• 1 is not accessible from 3.

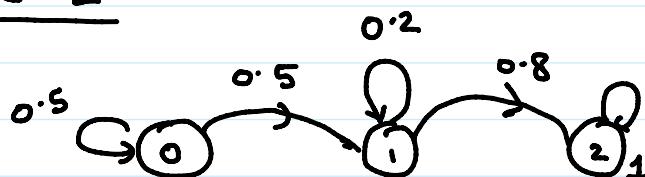
$$P_{32} = \frac{1}{4} > 0.$$

$2 \leftarrow 3$.

$$P_{33} = \frac{3}{4}$$

$3 \leftarrow 3$.

Example - 2



(i) Is state 2 accessible from 0?

Ans $2 \leftarrow 0$.

$P_{02} = 0$ [2 is not accessible from 0].

(ii) Is state 0 accessible from 2?

Ans $0 \leftarrow 2$

$$P_{20} = 0 \quad [\text{Not accessible}]$$

(iii) Is state 1 accessible from state 0?

Ans $1 \leftarrow 0$

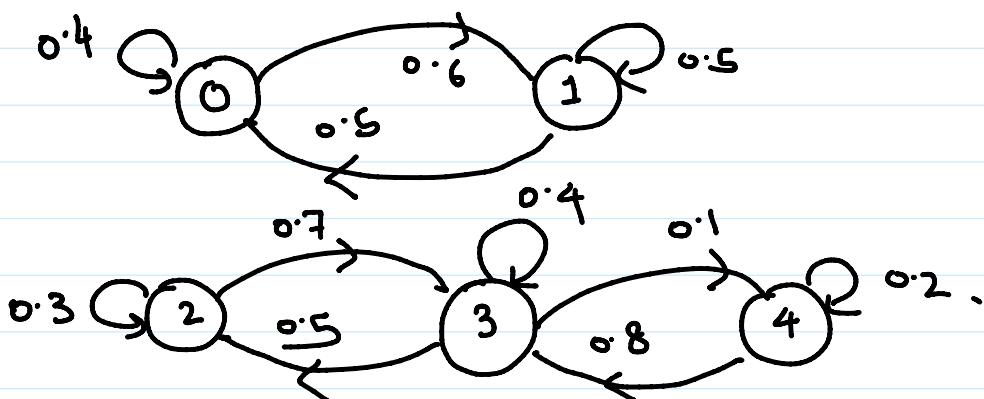
$$P_{01} = 0.5 \quad [\text{Accessible}]$$

(iv) Is state 0 accessible from 1?

Ans $0 \leftarrow 1$.

$$P_{10} = 0 \quad [0 \text{ is not accessible from } 1]$$

Example 3



(i) Which states are accessible from state 0?

Rns $0 \leftarrow 0$ } States 0 and 1 are
 $1 \leftarrow 0$. } accessible from state 0

(ii) Which states are accessible from state 3?
Ans:-

States 2, 3 and 4 are accessible from state 3.

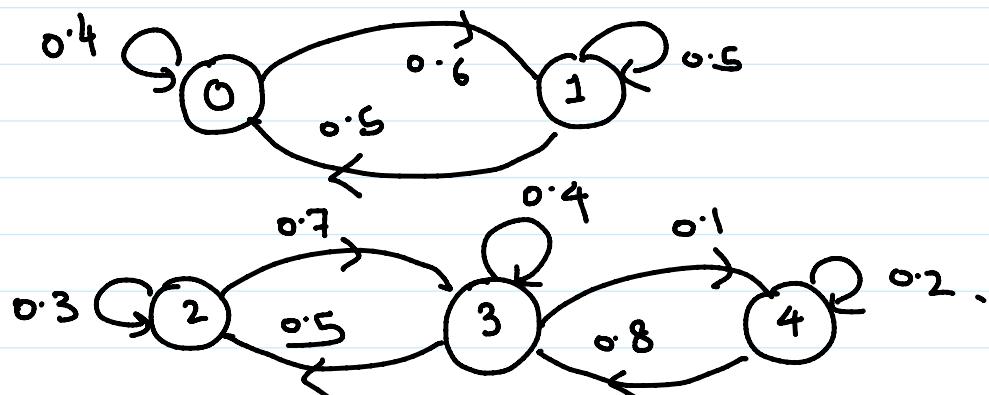
$$3 \leftarrow 3, 2 \leftarrow 3, 4 \leftarrow 3.$$

(iii) Is state 0 accessible from state 4?

Ans Not accessible

Communicability

Example :-

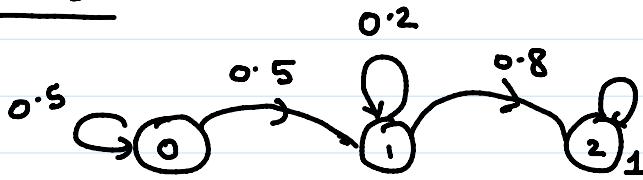


Q1 Which states communicate with each other?

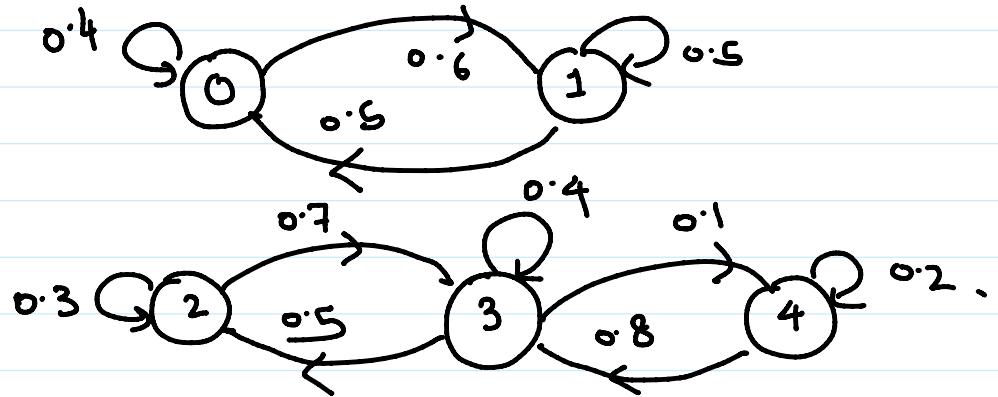
Ans (i) $1 \leftrightarrow 1, 2 \leftrightarrow 2, 3 \leftrightarrow 3, 4 \leftrightarrow 4, 0 \leftrightarrow 0$

$0 \leftrightarrow 1, 2 \leftrightarrow 3, 3 \leftrightarrow 4$ $2 \leftrightarrow 3 \leftrightarrow 4$ \checkmark

Example - 2



$$0 \leftrightarrow 0, \quad 1 \leftrightarrow 1, \quad 2 \leftrightarrow 2.$$

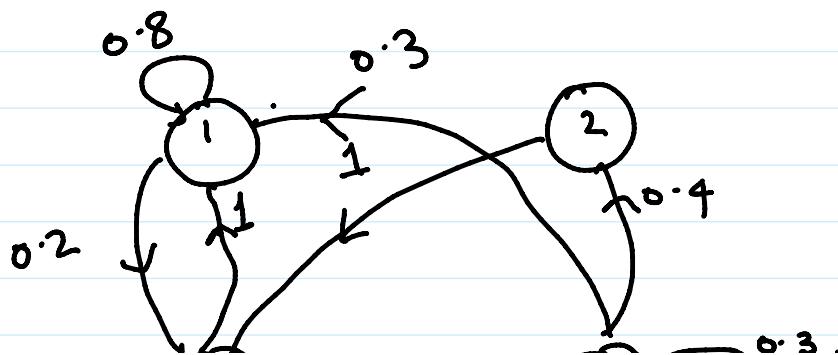


state classes :-

$$\{\{0,1\}, \{2,3,4\}\} \quad [2 \text{ classes}]$$

Transient vs. Recurrent .

$$P = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0.8 & 0 & 0.2 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \\ 0.3 & 0.4 & 0 & 0.3 \end{bmatrix}$$





State	Transient	Recurrent
	2. 4	1 3

Example



$P_{ii} = 1$ [Recurrent]

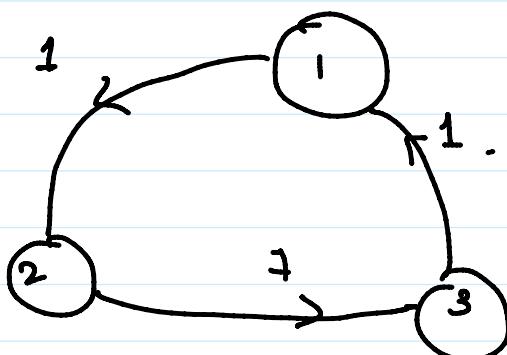
$P_{ii} < 1$ [Transient]

State 1 — Transient.

2 → Recurrent [might be]

Irreducible vs. Reducible

$$P = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$



[irreducible
Markov chain]

Transient and Recurrent State

Define.

$f_{ii}^{(n)}$ = Prob. of first recurrence to i
is at the n^{th} step.

$$f_i = f_{ii} = \sum_{n=1}^{\infty} f_{ii}^{(n)} = \text{Prob. of recurrence to } i$$

A state i is recurrent if $f_i = 1$.

A state i is transient if $f_i < 1$