

1 Пункт 6

Поиск траектории был реализован с использованием python. Для разных компонент связности для различных вершин были рассмотрены траектории длины 10, 50, 100, 1000.

```
1 import numpy as np
2
3 def simulate_markov_chain(transition_matrix, initial_state, steps):
4     states = [initial_state]
5     current_state = initial_state
6
7     for _ in range(steps):
8         current_state = np.random.choice(
9             a=len(transition_matrix),
10            p=transition_matrix[current_state]
11        )
12        states.append(current_state)
13
14    return states
15
16 transition_matrix = np.array([
17     [0, 7/10, 3/10, 0, 0, 0],
18     [4/10, 0, 0, 0, 0, 6/10],
19     [6/10, 0, 0, 0, 0, 4/10],
20     [0, 0, 0, 5/10, 5/10, 0],
21     [0, 0, 0, 5/10, 5/10, 0],
22     [0, 5/10, 5/10, 0, 0, 0]
23 ])
24
25 trajectory = simulate_markov_chain(transition_matrix, 0, 10)
26 print(f'Initial State: 0, Steps: 10, Trajectory: {trajectory}')
27 trajectory = simulate_markov_chain(transition_matrix, 1, 50)
28 print(f'Initial State: 1, Steps: 50, Trajectory: {trajectory}')
29 trajectory = simulate_markov_chain(transition_matrix, 2, 100)
30 print(f'Initial State: 2, Steps: 100, Trajectory: {trajectory}')
31 trajectory = simulate_markov_chain(transition_matrix, 5, 1000)
32 print(f'Initial State: 5, Steps: 1000, Trajectory: {trajectory}')
33 trajectory = simulate_markov_chain(transition_matrix, 3, 100)
34 print(f'Initial State: 3, Steps: 100, Trajectory: {trajectory}')
35 trajectory = simulate_markov_chain(transition_matrix, 4, 1000)
36 print(f'Initial State: 4, Steps: 1000, Trajectory: {trajectory}')
```

Были получены следующие результаты:

Initial State: 0, Steps: 10, Trajectory: [0, 1, 0, 1, 0, 2, 5, 1, 0, 2, 0]

Initial State: 1, Steps: 50, Trajectory: [1, 5, 2, 5, 2, 0, 2, 5, 2, 0, 1, 0, 1, 5, 1, 0, 2, 0, 1, 5, 2, 0, 2, 0, 1, 5, 1, 0, 1, 5, 1, 5, 1, 0, 1, 0, 1, 5, 2, 0, 1, 5, 1, 0, 2, 0, 1, 5, 1]

Initial State: 2, Steps: 100, Trajectory: [2, 5, 1, 0, 2, 0, 2, 0, 1, 5, 2, 5, 2, 5, 2, 0, 1, 0, 1, 5, 2, 5, 1, 5, 2, 5, 1, 5, 2, 5, 1, 5, 2, 5, 2, 0, 1, 5, 1, 5, 2, 5, 2, 5, 2, 0, 2, 0, 2, 0, 1, 5, 1, 5, 2, 5, 1, 0, 2, 5, 1, 5, 2, 5, 1, 5, 2, 0, 2, 0, 1, 5, 2, 0, 1, 0, 2, 0, 1, 0, 1, 5, 1, 5, 2, 0, 1, 5, 2, 0, 1, 5, 1, 5, 2, 0, 1, 5, 2, 0, 2]

Initial State: 5, Steps: 1000, Trajectory: [5, 1, 0, 1, 0, 1, 0, 1, 5, 2, 0, 1, 5, 2, 0, 1, 5, 2, 5, 2, 5, 1, 5, 2, 0, 1, 5, 1, 5, 2, 0, 1, 0, 1, 5, 2, 0, 2, 5, 1, 5, 2, 0, 1, 0, 1, 5, 2, 0, 2, 5, 1, 5, 1, 0, 1, 5, 2, 0, 1, 0, 1, 5, 1, 0, 1, 5, 2, 0, 2, 0, 1, 5, 2, 5, 2, 5, 1, 0, 1, 5, 1, 0, 1, 5, 2, 5, 1, 0, 1, 5, 1, 0, 2, 0, 2, 0, 1, 0, 1, 5, 2, 0, 2, 0, 1, 5, 2, 0, 2, 5, 1, 5, 2, 5, 2, 0, 1, 0, 1, 0, 1, 5, 1, 0, 2, 0, 2, 0, 1, 0, 1, 0, 1, 5, 2, 0, 2, 0, 1, 0, 1, 5, 2, 0, 1, 5, 2, 0, 1, 0, 1, 5, 1, 5, 2, 0, 1, 5, 2, 0, 2, 5, 2, 5, 2, 5, 1, 0, 2, 5, 1, 0, 1, 5, 1, 5, 1, 0, 1, 0, 2, 5, 2, 5, 1, 0, 2, 5, 2, 5, 1, 5, 1, 0, 1, 0, 1, 5, 1, 5, 2, 0, 1, 0, 1, 5, 1, 5, 2, 5, 2, 0,

3, 4, 3, 4, 4, 4, 3, 4, 3, 4, 4, 3, 4, 3, 4, 4, 4, 3, 3, 3, 3, 3, 4, 3, 3, 3, 3, 3, 3, 4, 3, 3, 4, 3, 4, 3, 3, 3, 3, 4, 4, 3, 3, 3, 3, 4, 3, 4, 3, 3, 3, 3, 3, 4]

По данным траекториям видно, что не происходит выхода из компоненты связности.

2 Пункт 7

Граф марковской цепи был разбит на 3 класса в соответствии с пунктом 5. Для первого класса $\{v1, v6\}$ и второго класса $\{v2, v3\}$ были взяты матрицы переходов через 2. Третий класс - $\{v4, v5\}$ Также программно были пересчитаны значения векторов финальных вероятностей.

```
1  transition_matrix1 = np.array([
2      [ 46/100, 54/100],
3      [ 5/10, 5/10]
4  ])
5  transition_matrix2 = np.array([
6      [58/100, 42/100],
7      [62/100, 38/100]
8  ])
9
10 transition_matrix3 = np.array([
11     [0.5, 0.5],
12     [0.5, 0.5]])
13
14 def simulate_markov_chain(transition_matrix, initial_state, steps):
15     current_state = initial_state
16     states = [current_state]
17
18     for _ in range(steps):
19         current_state = np.random.choice(
20             a=len(transition_matrix),
21             p=transition_matrix[current_state]
22         )
23         states.append(current_state)
24
25     return states
26
27 def calculate_state_percentages(states, num_states):
28     counts = np.bincount(states, minlength=num_states)
29     percentages = counts / len(states)
30     return percentages
31
32 def stationary_distribution(transition_matrix):
33     eigenvalues, eigenvectors = np.linalg.eig(transition_matrix.T)
34     stationary_vector = eigenvectors[:, np.isclose(eigenvalues, 1)]
35     stationary_vector = stationary_vector / np.sum(stationary_vector)
36     return stationary_vector.real.flatten()
37
38 def simulation(steps, initial_state, transition_matrix):
39     print(f"Initial state: {initial_state}, steps: {steps} ")
40
41     trajectory = simulate_markov_chain(transition_matrix, initial_state,
42                                       steps)
43
44     percentages = calculate_state_percentages(trajectory, len(transition_
45                                               matrix))
46     print(f"Percentages: {percentages}")
47     stationary_vector = stationary_distribution(transition_matrix)
```

```

46     print(f"Final distribution: {stationary_vector}")
47
48     difference = np.abs(percentages - stationary_vector)
49     print(f"Difference between percentages and final distribution: {
        difference}\n")
50
51     print("Class 1: \n")
52     simulation(10, 0, transition_matrix1)
53     simulation(50, 1, transition_matrix1)
54     simulation(100, 0, transition_matrix1)
55     simulation(1000, 1, transition_matrix1)
56
57     print("\nClass 2:")
58     simulation(10, 0, transition_matrix2)
59     simulation(50, 1, transition_matrix2)
60     simulation(100, 0, transition_matrix2)
61     simulation(1000, 1, transition_matrix2)
62
63     print("\nClass 3:")
64     simulation(10, 0, transition_matrix3)
65     simulation(50, 1, transition_matrix3)
66     simulation(100, 0, transition_matrix3)
67     simulation(1000, 1, transition_matrix3)

```

Были получены следующие результаты:

Class 1:

Initial state: 0, steps: 10

Percentages: [0.36363636 0.63636364]

Final distribution: [0.48076923 0.51923077]

Difference between percentages and final distribution: [0.11713287 0.11713287]

Initial state: 1, steps: 50

Percentages: [0.45098039 0.54901961]

Final distribution: [0.48076923 0.51923077]

Difference between percentages and final distribution: [0.02978884 0.02978884]

Initial state: 0, steps: 100

Percentages: [0.5049505 0.4950495]

Final distribution: [0.48076923 0.51923077]

Difference between percentages and final distribution: [0.02418126 0.02418126]

Initial state: 1, steps: 1000

Percentages: [0.47452547 0.52547453]

Final distribution: [0.48076923 0.51923077]

Difference between percentages and final distribution: [0.00624376 0.00624376]

Class 2:

Initial state: 0, steps: 10

Percentages: [0.45454545 0.54545455]

Final distribution: [0.59615385 0.40384615]

Difference between percentages and final distribution: [0.14160839 0.14160839]

Initial state: 1, steps: 50
Percentages: [0.52941176 0.47058824]
Final distribution: [0.59615385 0.40384615]
Difference between percentages and final distribution: [0.06674208 0.06674208]

Initial state: 0, steps: 100
Percentages: [0.56435644 0.43564356]
Final distribution: [0.59615385 0.40384615]
Difference between percentages and final distribution: [0.03179741 0.03179741]

Initial state: 1, steps: 1000
Percentages: [0.61238761 0.38761239]
Final distribution: [0.59615385 0.40384615]
Difference between percentages and final distribution: [0.01623377 0.01623377]

Class 3:

Initial state: 0, steps: 10
Percentages: [0.63636364 0.36363636]
Final distribution: [0.5 0.5]
Difference between percentages and final distribution: [0.13636364 0.13636364]

Initial state: 1, steps: 50
Percentages: [0.54901961 0.45098039]
Final distribution: [0.5 0.5]
Difference between percentages and final distribution: [0.04901961 0.04901961]

Initial state: 0, steps: 100
Percentages: [0.46534653 0.53465347]
Final distribution: [0.5 0.5]
Difference between percentages and final distribution: [0.03465347 0.03465347]

Initial state: 1, steps: 1000
Percentages: [0.47952048 0.52047952]
Final distribution: [0.5 0.5]
Difference between percentages and final distribution: [0.02047952 0.02047952]

Можно увидеть, что чем длиннее траектория, тем ближе вектор процентов времени нахождения к вектору финальных распределений. Вектора финальных вероятностей совпали с посчитанными в пункте 5.