MicroProject

12/03/2019

```
1. library (expm)
2.
3. \underline{\mathbf{q}} \leftarrow \underline{\mathbf{matrix}} (\underline{\mathbf{nrow}} = 2, \underline{\mathbf{ncol}} = 2, \underline{\mathbf{c}} (-3, 3, 5, -5), \text{byrow} = \text{TRUE})
4. t <- seq(0,1,by=.001)
5. P \leftarrow \underline{\operatorname{array}}(\underline{\operatorname{rep}}(0, \underline{\operatorname{length}}(\underline{t}) * 2 * 2), \underline{\operatorname{dim}} = \underline{\operatorname{c}}(\underline{\operatorname{length}}(\underline{t}), 2, 2))
6. for (i in 1:length(t)){
7.
        P[i, ,] <- expm(q*t[i])
8. }
9.
10.
              plot(t, P[, 1, 1], "l", col="blue", xlab="Time", ylab="P(t)",
11.
                            lwd=2, xlim=range(0,1), ylim=range(0,1))
               lines (t, P[,1,2], "1", col="blue", xlab="Time",
12.
13.
                            ylab="P(t)", lwd=2)
               14.
15.
16.
               lines (t, P[, 2, 2], "1", col="red", xlab="Time",
17.
                            ylab="P(t)", \overline{lwd}=2)
18.
               grid(col = "gray", lty = "dotted", equilogs = TRUE)
```

PLOT:

