

### 3.4.12

Let  $T$  be the time of absorption and define  $z_i := \Pr(X_{T-1} = 1 | X_0 = i)$ . This can be used for a first step analysis:

$$\begin{aligned} z_0 &= 0, 3z_0 = 0, 2z_1 \\ z_1 &= 0, 4 + 0, 5z_0 + 0, 1z_1 \\ \rightarrow z_0 &= \frac{8}{53} \end{aligned}$$