

(3):

(a): Let X_n = number of type- α individuals at generation n .
if $X_n = i$:

$$P(\text{type } \alpha \text{ individual is forced to reproduce}) = \frac{i}{N}$$

$$\rightarrow P(\text{type A} \leftarrow i) = \frac{N-i}{N}$$

$$\Rightarrow P(X_n = X_n + 1) : p_{i,i+1} = \frac{i}{N} \cdot \frac{N-i}{N}$$

choose α reproduce by α , choose A

$$\Rightarrow P(X_n = X_n - 1) : p_{i,i-1} = \frac{N-i}{N} \cdot \frac{1}{N} \quad (\text{opposite})$$

$$\Rightarrow P(X_n = X_n) : p_{i,i} = \frac{i^2}{N^2} + \frac{(N-i)^2}{N^2}$$

double choose α double choose A

boundary state:

$$P_{0,0} = 1 = P_{N,N} \quad (\text{absorbing state})$$

(b): Let $u(i) = P(\underbrace{\text{absorbed at } N}_{(\alpha)}, \underbrace{\text{before hitting } 0}_{(\text{A})})$

$$u(i) = p_{i,i-1} u(i-1) + p_{i,i} u(i) + p_{i,i+1} u(i+1)$$

$$\rightarrow p_{i,i+1} u(i+1) + (p_{i,i} - 1) u(i) + p_{i,i-1} u(i-1)$$

boundary: $u(0) = 0, u(N) = 1$

(c): recurrence to eliminate $u(i+1)$, get:

$$p_{i,i+1} \cdot u(i) = p_{i,i-1} \cdot u(i-1)$$

$$\text{and: } p_{i,i+1} = p_{i,i-1} = \frac{i(N-i)}{N^2} \rightarrow: u(i) = u(i-1) \Rightarrow u(i) \text{ is a constant.}$$

$$\rightarrow u(i) = u(0) + \sum_{k=0}^{i-1} \alpha = i \cdot \alpha \rightarrow \text{By condition } u(N) = 1: \rightarrow$$

$$\alpha = \frac{1}{N} \Rightarrow u(i) = \frac{1}{N} \quad \text{for every step is } \pm 1$$

ANSWER

(1): $h_0^{\{0\}} = 0$ and $h_N^{\{0\}} = \infty$, we can get easily

For the other state $1 \leq i \leq N-1$:

$$h_i^{\{0\}} = 1 + \frac{1}{2} h_{i+1}^{\{0\}} + \frac{1}{2} h_{i-1}^{\{0\}}$$

we set a quadratic form:

$$\begin{aligned} A + B_i + C_i^2 &= 1 + \frac{1}{2} (h_{i+1}^{\{0\}} + h_{i-1}^{\{0\}}) \\ &= 1 + \frac{1}{2} (2A + B(i+1+i-1) + C(i^2 + 2i+1 + i^2 - 2i + 1)) \\ &= 1 + \frac{1}{2} (2A + 2B_i + 2C_i^2 + 2C) \\ &= 1 + \underline{A + B_i + C_i^2 + C} \\ \Rightarrow 0 &= 1 + C \rightarrow C = -1 \end{aligned}$$

$$h_i^{\{0\}} = A + B_i - i^2$$

when $i = 0$:

$$0 = A \rightarrow A = 0$$

$\rightarrow h_i^{\{0\}} = i(B - i) \rightarrow$ if $B = N$, expected hitting time to either

But we only consider one edge, so $h_i^{\{0\}} = i(2N - i)$ ($0 \leq i \leq \infty$)

(2): let $p_{i,i+1} = q_i$

$$\Rightarrow p_{i,i+1} = \left(\frac{i+1}{i}\right)^B q_i \rightarrow q_i + \left(\frac{i+1}{i}\right)^B q_i = 1 \rightarrow q_i = \frac{1}{1 + \left(\frac{i+1}{i}\right)^B}$$

consider i :

$$\text{when } i \rightarrow \infty: \frac{i+1}{i} \approx 1 + \frac{1}{i} \Rightarrow \left(\frac{i+1}{i}\right)^B \approx 1 + \frac{B}{i}$$

$$q_i \rightarrow \frac{1}{1 + 1 + \frac{B}{i}} = \frac{1}{2 + \frac{B}{i}} \approx \frac{1}{2} - \frac{B}{4i} \rightarrow \begin{cases} B > 0, & \text{far away} \\ B < 0, & \text{closer.} \end{cases}$$

$$\sum_{i=1}^{\infty} \left(\frac{i+1}{i}\right)^B = \lim_{n \rightarrow \infty} (n+1)^B \rightarrow B \text{ needs: } B < 0 \text{ to } \underbrace{\text{closed}}_{\text{touch}} \text{ to } 0$$