Discrete Time Markov Chains: Steady State Distributions

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Suppose that bases (letters) in DNA sequences can be modeled as a Markov chain with state space (A, C, G, T) and transition matrix

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P = rbind(

c(0.36, 0.15, 0.20, 0.29),

c(0.41, 0.16, 0.04, 0.39),

c(0.30, 0.21, 0.14, 0.35),

c(0.31, 0.19, 0.18, 0.32)

)
```

	Α	С	G	Т
A	0.36	0.15	0.20	0.29
С	0.41	0.16	0.04	0.39
G	0.30	0.21	0.14	0.35
Т	0.31	0.19	0.18	0.32

1. One of the following is the unique stationary distribution. Identify which one it is and explain your reasoning conceptually without doing any calculations.

$$egin{aligned} oldsymbol{\pi}_1 &= [0.1742, 0.3430, 0.3266, 0.1562] \ oldsymbol{\pi}_2 &= [0.3430, 0.1742, 0.1562, 0.3266] \ oldsymbol{\pi}_3 &= [0.4935, 0.0093, 0.0057, 0.4915] \end{aligned}$$

- 2. Now use software to find the stationary distribution.
- 3. Find the probability that C is followed two letters later by T.
- 4. Find the probability that A is followed two letters later by T.
- 5. Find the probability that C is followed 100 letters later by T.
- 6. Find the probability that A is followed 100 letters later by T.
- 7. Find the probability that a three letter sequences spell "CAT".