



Let  $X_i \in [0, 36]$  be the current state, or position of the traveler. The traveler always starts at position  $X_0 = 0$ . The final state must be  $X_N \in [19, 36]$ .

### §3.2 Transition Matrix

Now that we've defined some notation, we can write the transition matrix  $P$ . Because a  $37 \times 37$  matrix is cumbersome, we combine the states  $[19, 36]$  into a

$$P = \begin{pmatrix} p_{0,0} = 0 & p_{0,1} = \frac{1}{6} & p_{0,2} = \frac{1}{6} & p_{0,3} = \frac{1}{6} & p_{0,4} = \frac{1}{6} & p_{0,5} = \frac{1}{6} & p_{0,6} = \frac{1}{6} & p_{0,7} = 0 & p_{0,8} = 0 & p_{0,9} = 0 & p_{0,10} = 0 & p_{0,11} = 0 & p_{0,12} = 0 & p_{0,13} = 0 & p_{0,14} = 0 & p_{0,15} = 0 & p_{0,16} = 0 & p_{0,17} = 0 & p_{0,18} = 0 & p_{0,19} = 0 \\ p_{1,0} = \frac{1}{6} & p_{1,1} = 0 & p_{1,2} = \frac{1}{6} & p_{1,3} = 0 & p_{1,4} = 0 & p_{1,5} = 0 & p_{1,6} = \frac{1}{6} & p_{1,7} = \frac{1}{6} & p_{1,8} = \frac{1}{6} & p_{1,9} = \frac{1}{6} & p_{1,10} = 0 & p_{1,11} = 0 & p_{1,12} = 0 & p_{1,13} = 0 & p_{1,14} = 0 & p_{1,15} = 0 & p_{1,16} = 0 & p_{1,17} = 0 & p_{1,18} = 0 & p_{1,19} = 0 \\ p_{2,0} = 0 & p_{2,1} = \frac{1}{6} & p_{2,2} = 0 & p_{2,3} = \frac{1}{6} & p_{2,4} = 0 & p_{2,5} = 0 & p_{2,6} = 0 & p_{2,7} = 0 & p_{2,8} = 0 & p_{2,9} = \frac{1}{6} & p_{2,10} = \frac{1}{6} & p_{2,11} = \frac{1}{6} & p_{2,12} = 0 & p_{2,13} = 0 & p_{2,14} = 0 & p_{2,15} = 0 & p_{2,16} = 0 & p_{2,17} = 0 & p_{2,18} = 0 & p_{2,19} = 0 \\ p_{3,0} = \frac{1}{6} & p_{3,1} = 0 & p_{3,2} = \frac{1}{6} & p_{3,3} = 0 & p_{3,4} = \frac{1}{6} & p_{3,5} = 0 & p_{3,6} = 0 & p_{3,7} = 0 & p_{3,8} = 0 & p_{3,9} = 0 & p_{3,10} = 0 & p_{3,11} = \frac{1}{6} & p_{3,12} = \frac{1}{6} & p_{3,13} = \frac{1}{6} & p_{3,14} = 0 & p_{3,15} = 0 & p_{3,16} = 0 & p_{3,17} = 0 & p_{3,18} = 0 & p_{3,19} = 0 \\ p_{4,0} = 0 & p_{4,1} = 0 & p_{4,2} = 0 & p_{4,3} = \frac{1}{6} & p_{4,4} = 0 & p_{4,5} = \frac{1}{6} & p_{4,6} = 0 & p_{4,7} = 0 & p_{4,8} = 0 & p_{4,9} = 0 & p_{4,10} = 0 & p_{4,11} = 0 & p_{4,12} = 0 & p_{4,13} = \frac{1}{6} & p_{4,14} = \frac{1}{6} & p_{4,15} = \frac{1}{6} & p_{4,16} = 0 & p_{4,17} = 0 & p_{4,18} = 0 & p_{4,19} = 0 \\ p_{5,0} = 0 & p_{5,1} = 0 & p_{5,2} = 0 & p_{5,3} = 0 & p_{5,4} = \frac{1}{6} & p_{5,5} = 0 & p_{5,6} = \frac{1}{6} & p_{5,7} = 0 & p_{5,8} = 0 & p_{5,9} = 0 & p_{5,10} = 0 & p_{5,11} = 0 & p_{5,12} = 0 & p_{5,13} = 0 & p_{5,14} = 0 & p_{5,15} = \frac{1}{6} & p_{5,16} = \frac{1}{6} & p_{5,17} = \frac{1}{6} & p_{5,18} = 0 & p_{5,19} = 0 \\ p_{6,0} = \frac{1}{6} & p_{6,1} = \frac{1}{6} & p_{6,2} = 0 & p_{6,3} = 0 & p_{6,4} = 0 & p_{6,5} = \frac{1}{6} & p_{6,6} = 0 & p_{6,7} = \frac{1}{6} & p_{6,8} = 0 & p_{6,9} = 0 & p_{6,10} = 0 & p_{6,11} = 0 & p_{6,12} = 0 & p_{6,13} = 0 & p_{6,14} = 0 & p_{6,15} = 0 & p_{6,16} = 0 & p_{6,17} = \frac{1}{6} & p_{6,18} = \frac{1}{6} & p_{6,19} = 0 \\ p_{7,0} = 0 & p_{7,1} = \frac{1}{6} & p_{7,2} = 0 & p_{7,3} = 0 & p_{7,4} = 0 & p_{7,5} = 0 & p_{7,6} = 0 & p_{7,7} = 0 & p_{7,8} = \frac{1}{6} & p_{7,9} = 0 & p_{7,10} = 0 & p_{7,11} = 0 & p_{7,12} = 0 & p_{7,13} = 0 & p_{7,14} = 0 & p_{7,15} = 0 & p_{7,16} = 0 & p_{7,17} = 0 & p_{7,18} = \frac{1}{6} & p_{7,19} = \frac{1}{6} \\ p_{8,0} = 0 & p_{8,1} = \frac{1}{6} & p_{8,2} = 0 & p_{8,3} = 0 & p_{8,4} = 0 & p_{8,5} = 0 & p_{8,6} = 0 & p_{8,7} = \frac{1}{6} & p_{8,8} = 0 & p_{8,9} = \frac{1}{6} & p_{8,10} = 0 & p_{8,11} = 0 & p_{8,12} = 0 & p_{8,13} = 0 & p_{8,14} = 0 & p_{8,15} = 0 & p_{8,16} = 0 & p_{8,17} = 0 & p_{8,18} = 0 & p_{8,19} = \frac{1}{6} \\ p_{9,0} = 0 & p_{9,1} = \frac{1}{6} & p_{9,2} = \frac{1}{6} & p_{9,3} = 0 & p_{9,4} = 0 & p_{9,5} = 0 & p_{9,6} = 0 & p_{9,7} = 0 & p_{9,8} = \frac{1}{6} & p_{9,9} = 0 & p_{9,10} = \frac{1}{6} & p_{9,11} = 0 & p_{9,12} = 0 & p_{9,13} = 0 & p_{9,14} = 0 & p_{9,15} = 0 & p_{9,16} = 0 & p_{9,17} = 0 & p_{9,18} = 0 & p_{9,19} = \frac{1}{6} \\ p_{10,0} = 0 & p_{10,1} = 0 & p_{10,2} = \frac{1}{6} & p_{10,3} = 0 & p_{10,4} = 0 & p_{10,5} = 0 & p_{10,6} = 0 & p_{10,7} = 0 & p_{10,8} = 0 & p_{10,9} = \frac{1}{6} & p_{10,10} = 0 & p_{10,11} = \frac{1}{6} & p_{10,12} = 0 & p_{10,13} = 0 & p_{10,14} = 0 & p_{10,15} = 0 & p_{10,16} = 0 & p_{10,17} = 0 & p_{10,18} = 0 & p_{10,19} = \frac{1}{6} \\ p_{11,0} = 0 & p_{11,1} = 0 & p_{11,2} = \frac{1}{6} & p_{11,3} = \frac{1}{6} & p_{11,4} = 0 & p_{11,5} = 0 & p_{11,6} = 0 & p_{11,7} = 0 & p_{11,8} = 0 & p_{11,9} = 0 & p_{11,10} = \frac{1}{6} & p_{11,11} = 0 & p_{11,12} = \frac{1}{6} & p_{11,13} = 0 & p_{11,14} = 0 & p_{11,15} = 0 & p_{11,16} = 0 & p_{11,17} = 0 & p_{11,18} = 0 & p_{11,19} = \frac{1}{6} \\ p_{12,0} = 0 & p_{12,1} = 0 & p_{12,2} = 0 & p_{12,3} = \frac{1}{6} & p_{12,4} = \frac{1}{6} & p_{12,5} = 0 & p_{12,6} = 0 & p_{12,7} = 0 & p_{12,8} = 0 & p_{12,9} = 0 & p_{12,10} = 0 & p_{12,11} = \frac{1}{6} & p_{12,12} = 0 & p_{12,13} = \frac{1}{6} & p_{12,14} = 0 & p_{12,15} = 0 & p_{12,16} = 0 & p_{12,17} = 0 & p_{12,18} = 0 & p_{12,19} = \frac{1}{6} \\ p_{13,0} = 0 & p_{13,1} = 0 & p_{13,2} = 0 & p_{13,3} = \frac{1}{6} & p_{13,4} = \frac{1}{6} & p_{13,5} = 0 & p_{13,6} = 0 & p_{13,7} = 0 & p_{13,8} = 0 & p_{13,9} = 0 & p_{13,10} = 0 & p_{13,11} = 0 & p_{13,12} = \frac{1}{6} & p_{13,13} = 0 & p_{13,14} = \frac{1}{6} & p_{13,15} = 0 & p_{13,16} = 0 & p_{13,17} = 0 & p_{13,18} = 0 & p_{13,19} = \frac{1}{6} \\ p_{14,0} = 0 & p_{14,1} = 0 & p_{14,2} = 0 & p_{14,3} = 0 & p_{14,4} = \frac{1}{6} & p_{14,5} = \frac{1}{6} & p_{14,6} = 0 & p_{14,7} = 0 & p_{14,8} = 0 & p_{14,9} = 0 & p_{14,10} = 0 & p_{14,11} = 0 & p_{14,12$$

We also write the matrix  $Q$ , which doesn't have any absorbing states.

[illegible]

$N = (I - Q)^{-1}$  is known as the fundamental matrix of  $P$ .

$N =$	$P_{0,0} = \frac{45}{16}$	$P_{1,0} = \frac{15}{16}$	$P_{2,0} = \frac{15}{16}$	$P_{3,0} = \frac{15}{16}$	$P_{4,0} = \frac{15}{16}$	$P_{5,0} = \frac{15}{16}$	$P_{6,0} = \frac{15}{16}$	$P_{7,0} = \frac{7}{2}$	$P_{8,0} = \frac{5}{4}$	$P_{9,0} = \frac{7}{2}$	$P_{10,0} = \frac{15}{16}$	$P_{11,0} = \frac{7}{2}$	$P_{12,0} = \frac{5}{4}$	$P_{13,0} = \frac{7}{2}$	$P_{14,0} = \frac{5}{4}$	$P_{15,0} = \frac{7}{2}$	$P_{16,0} = \frac{5}{4}$	$P_{17,0} = \frac{7}{2}$	$P_{18,0} = \frac{5}{4}$
	$P_{1,1} = \frac{15}{16}$	$P_{2,1} = \frac{15}{16}$	$P_{3,1} = \frac{15}{16}$	$P_{4,1} = \frac{15}{16}$	$P_{5,1} = \frac{15}{16}$	$P_{6,1} = \frac{15}{16}$	$P_{7,1} = \frac{7}{2}$	$P_{8,1} = \frac{5}{4}$	$P_{9,1} = \frac{7}{2}$	$P_{10,1} = \frac{15}{16}$	$P_{11,1} = \frac{7}{2}$	$P_{12,1} = \frac{5}{4}$	$P_{13,1} = \frac{7}{2}$	$P_{14,1} = \frac{5}{4}$	$P_{15,1} = \frac{7}{2}$	$P_{16,1} = \frac{5}{4}$	$P_{17,1} = \frac{7}{2}$	$P_{18,1} = \frac{5}{4}$	
	$P_{2,2} = \frac{15}{16}$	$P_{3,2} = \frac{15}{16}$	$P_{4,2} = \frac{15}{16}$	$P_{5,2} = \frac{15}{16}$	$P_{6,2} = \frac{15}{16}$	$P_{7,2} = \frac{7}{2}$	$P_{8,2} = \frac{5}{4}$	$P_{9,2} = \frac{7}{2}$	$P_{10,2} = \frac{15}{16}$	$P_{11,2} = \frac{7}{2}$	$P_{12,2} = \frac{5}{4}$	$P_{13,2} = \frac{7}{2}$	$P_{14,2} = \frac{5}{4}$	$P_{15,2} = \frac{7}{2}$	$P_{16,2} = \frac{5}{4}$	$P_{17,2} = \frac{7}{2}$	$P_{18,2} = \frac{5}{4}$		
	$P_{3,3} = \frac{15}{16}$	$P_{4,3} = \frac{15}{16}$	$P_{5,3} = \frac{15}{16}$	$P_{6,3} = \frac{15}{16}$	$P_{7,3} = \frac{7}{2}$	$P_{8,3} = \frac{5}{4}$	$P_{9,3} = \frac{7}{2}$	$P_{10,3} = \frac{15}{16}$	$P_{11,3} = \frac{7}{2}$	$P_{12,3} = \frac{5}{4}$	$P_{13,3} = \frac{7}{2}$	$P_{14,3} = \frac{5}{4}$	$P_{15,3} = \frac{7}{2}$	$P_{16,3} = \frac{5}{4}$	$P_{17,3} = \frac{7}{2}$	$P_{18,3} = \frac{5}{4}$			
	$P_{4,4} = \frac{15}{16}$	$P_{5,4} = \frac{15}{16}$	$P_{6,4} = \frac{15}{16}$	$P_{7,4} = \frac{7}{2}$	$P_{8,4} = \frac{5}{4}$	$P_{9,4} = \frac{7}{2}$	$P_{10,4} = \frac{15}{16}$	$P_{11,4} = \frac{7}{2}$	$P_{12,4} = \frac{5}{4}$	$P_{13,4} = \frac{7}{2}$	$P_{14,4} = \frac{5}{4}$	$P_{15,4} = \frac{7}{2}$	$P_{16,4} = \frac{5}{4}$	$P_{17,4} = \frac{7}{2}$	$P_{18,4} = \frac{5}{4}$				
	$P_{5,5} = \frac{15}{16}$	$P_{6,5} = \frac{15}{16}$	$P_{7,5} = \frac{7}{2}$	$P_{8,5} = \frac{5}{4}$	$P_{9,5} = \frac{7}{2}$	$P_{10,5} = \frac{15}{16}$	$P_{11,5} = \frac{7}{2}$	$P_{12,5} = \frac{5}{4}$	$P_{13,5} = \frac{7}{2}$	$P_{14,5} = \frac{5}{4}$	$P_{15,5} = \frac{7}{2}$	$P_{16,5} = \frac{5}{4}$	$P_{17,5} = \frac{7}{2}$	$P_{18,5} = \frac{5}{4}$					
	$P_{6,6} = \frac{15}{16}$	$P_{7,6} = \frac{7}{2}$	$P_{8,6} = \frac{5}{4}$	$P_{9,6} = \frac{7}{2}$	$P_{10,6} = \frac{15}{16}$	$P_{11,6} = \frac{7}{2}$	$P_{12,6} = \frac{5}{4}$	$P_{13,6} = \frac{7}{2}$	$P_{14,6} = \frac{5}{4}$	$P_{15,6} = \frac{7}{2}$	$P_{16,6} = \frac{5}{4}$	$P_{17,6} = \frac{7}{2}$	$P_{18,6} = \frac{5}{4}$						
	$P_{7,7} = \frac{7}{2}$	$P_{8,7} = \frac{5}{4}$	$P_{9,7} = \frac{7}{2}$	$P_{10,7} = \frac{15}{16}$	$P_{11,7} = \frac{7}{2}$	$P_{12,7} = \frac{5}{4}$	$P_{13,7} = \frac{7}{2}$	$P_{14,7} = \frac{5}{4}$	$P_{15,7} = \frac{7}{2}$	$P_{16,7} = \frac{5}{4}$	$P_{17,7} = \frac{7}{2}$	$P_{18,7} = \frac{5}{4}$							
	$P_{8,8} = \frac{5}{4}$	$P_{9,8} = \frac{7}{2}$	$P_{10,8} = \frac{15}{16}$	$P_{11,8} = \frac{7}{2}$	$P_{12,8} = \frac{5}{4}$	$P_{13,8} = \frac{7}{2}$	$P_{14,8} = \frac{5}{4}$	$P_{15,8} = \frac{7}{2}$	$P_{16,8} = \frac{5}{4}$	$P_{17,8} = \frac{7}{2}$	$P_{18,8} = \frac{5}{4}$								
	$P_{9,9} = \frac{7}{2}$	$P_{10,9} = \frac{15}{16}$	$P_{11,9} = \frac{7}{2}$	$P_{12,9} = \frac{5}{4}$	$P_{13,9} = \frac{7}{2}$	$P_{14,9} = \frac{5}{4}$	$P_{15,9} = \frac{7}{2}$	$P_{16,9} = \frac{5}{4}$	$P_{17,9} = \frac{7}{2}$	$P_{18,9} = \frac{5}{4}$									

$$t = N\mathbf{1}$$
[illegible]

Finally, we see that  $t_0 = \boxed{\frac{213}{29} \approx 7.345}$