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~~Settlers of Catan~~ A board game is played on a hexagonal grid of 19 tiles. A 'traveler' token starts on the center tile. Each turn a die is rolled to determine what neighboring tile the traveler moves to (all six directions equally likely). The turn that the traveler leaves the board, the game ends. What is the expected number of turns of the game?

A diagram showing a hexagonal grid of 19 cells, numbered 0 to 18, arranged in a roughly circular pattern. Each cell contains a red dot and a number. The cells are surrounded by 21 green dots, numbered 19 to 39, arranged in a larger hexagonal pattern around the central cluster.

The dice is truly random, so there is no upper bound on N . We note that this game is really akin to a Markov chain, in that it doesn't matter what the past states are.

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 37×37 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}=\frac{1}{6} & 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}=\frac{1}{6} & p_{4,12}=\frac{1}{6} & p_{4,13}=\frac{1}{6} & p_{4,14}=\frac{1}{6} & p_{4,15}=0 & 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 & 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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}=0 \\ 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}=0 & p_{12,5}=0 & p_{12,6}=0 & p_{12,7}=0 & p_{12,8}=0 & p_{12,9}=0 & p_{12,10}=\frac{1}{6} & 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 & 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p_{15,19}=\frac{1}{6} \\ p_{16,0}=0 & p_{16,1}=0 & p_{16,2}=0 & p_{16,3}=0 & p_{16,4}=0 & p_{16,5}=\frac{1}{6} & p_{16,6}=0 & p_{16,7}=0 & p_{16,8}=0 & p_{16,9}=0 & p_{16,10}=0 & p_{$$

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

$$Q = \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_{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_{2,0} = \frac{1}{6} & 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 & 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p_{8,18} = 0 \\ 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_{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_{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_{12,0} = 0 & p_{12,1} = 0 & p_{12,2} = 0 & p_{12,3} = \frac{1}{6} & p_{12,4} = 0 & 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_{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} = \frac{1}{6} & p_{13,17} = 0 & p_{13,18} = 0 \\ 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} = 0 & 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} = 0 & p_{14,13} = \frac{1}{6} & p_{14,14} = \frac{1}{6} & p_{14,15} = \frac{1}{6} & p_{14,16} = 0 & p_{14,17} = 0 & p_{14,18} = 0 \\ p_{15,0} = 0 & p_{15,1} = 0 & p_{15,2} = 0 & p_{15,3} = 0 & p_{15,4} = \frac{1}{6} & p_{15,5} = \frac{1}{6} & p_{15,6} =$$

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

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

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

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