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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 hexagonal grid of 19 cells, each containing a red dot and a number from 0 to 18. The grid is surrounded by 20 green dots, each labeled with a number from 19 to 38. The grid is arranged in a 4x4 pattern with the bottom-right cell missing.

Cell Index	Value
0	0
1	1
2	2
3	3
4	4
5	5
6	6
7	7
8	8
9	9
10	10
11	11
12	12
13	13
14	14
15	15
16	16
17	17
18	18

Cell Index	Value
19	19
20	20
21	21
22	22
23	23
24	24
25	25
26	26
27	27
28	28
29	29
30	30
31	31
32	32
33	33
34	34
35	35
36	36
37	37
38	38

We wish to find the expected value of the number of turns in the game, which we denote  $N$ .

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  $37 \times 37$  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}=\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 & 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}=\frac{1}{6} & 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}=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 & p_{12,18}=0 & p_{12,19}=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}=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}=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}=0 & p_{14,15}=\frac{1}{6} & p_{14,16}=0 & p_{14,17}=0 & p_{14,18}=0 & p_{14,19}=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}=\frac{1}{6} & p_{15,7}=0 & p_{15,8}=0 & p_{15,9}=0 & p_{15,10}=0 & p_{15,11}=0 & p_{15,12}=0 & p_{15,13}=0 & p_{15,14}=\frac{1}{6} & p_{15,15}=\frac{1}{6} & p_{15,16}=\frac{1}{6} & p_{15,17}=0 & p_{15,18}=0 & 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_{16,11}=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 & p_{2,17} = 0 & p_{2,18} = 0 \\ p_{3,0} = \frac{1}{6} & p_{3,1} = 0 & p_{3,2} = \frac{1}{6} & p_{3,3} = \frac{1}{6} & 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} = 0 & 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_{4,0} = \frac{1}{6} & p_{4,1} = 0 & p_{4,2} = 0 & p_{4,3} = \frac{1}{6} & p_{4,4} = \frac{1}{6} & 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_{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_{6,0} = 0 & 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_{7,0} = 0 & p_{7,1} = 0 & p_{7,2} = 0 & p_{7,3} = 0 & p_{7,4} = 0 & p_{7,5} = 0 & p_{7,6} = \frac{1}{6} & 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_{8,0} = 0 & p_{8,1} = 0 & 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_{9,0} = 0 & p_{9,1} = 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\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} = 0 & 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} = 0 & p_{15,6} = 0 & p_{15,7} = 0 & p_{15,8} = 0 & p_{15,$$

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

[illegible]

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

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