

Assignment 3

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Download all python codes from

https://github.com/Taha-Adeel/AI1103/blob/main/Assignment_3/codes/assignment3.py

and latex-tikz codes from

https://github.com/Taha-Adeel/AI1103/tree/main/Assignment_3

As $X_n = 0$ and $X_n = 1$ are mutually exclusive, we can easily calculate x and y .

$$x = \Pr(X_{n+1} = 0 | X_n = 0) = 1 - \Pr(X_{n+1} = 1 | X_n = 0) = 0.4 \quad (2.0.3)$$

$$y = \Pr(X_{n+1} = 1 | X_n = 1) = 1 - \Pr(X_{n+1} = 0 | X_n = 1) = 0.6 \quad (2.0.4)$$

1 PROBLEM (GATE 2008 (CS), Q.27)

Aishwarya studies either computer science or mathematics everyday. If she studies computer science on a day, then the probability she studies mathematics the next day is 0.6. If she studies mathematics on a day, then the probability she studies computer science the next day is 0.4. Given that Aishwarya studies computer science on Monday, what is the probability she studies computer science on Wednesday?

- (A) 0.24 (C) 0.4
(B) 0.36 (D) 0.6

2 SOLUTION

Consider the state space $S = \{1, 2\}$, where 1 represents her studying CS and 2 represents her studying maths on a particular day.

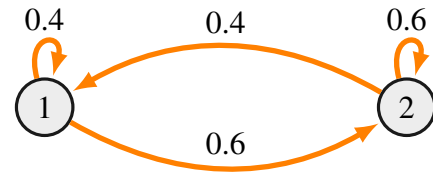
Let $\{X_0, X_1, \dots\}$ be a series of random variables. So we have the Markov chain

$$\{X_n | X_n \in S, n \geq 0\}, \quad (2.0.1)$$

with initial distribution $\alpha = (\alpha_1, \alpha_2) = (1, 0)$ ($\because \alpha_i = \Pr(X_0 = i)$).

The state transition matrix $P = (p_{ij})$ for the markov chain (where $p_{ij} = \Pr(X_{n+1} = j | X_n = i)$) is :-

$$P = \begin{matrix} & \overbrace{\begin{matrix} 1 & 2 \end{matrix}}^{X_{n+1}} \\ \begin{matrix} 1 \\ 2 \end{matrix} \leftarrow X_n & \begin{bmatrix} x & 0.6 \\ 0.4 & y \end{bmatrix} \end{matrix} \quad (2.0.2)$$



Markov Diagram

The $\Pr(X_{n+t} = j | X_n = i)$ is the (i, j) th position of P^t . Therefore $\Pr(X_2 = 1 | X_0 = 1)$ (As $n = 2$ for Wednesday and $n = 0$ for Monday) is the $(1, 1)$ th position of P^2 .

$$P^2 = \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \times \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} = \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \quad (2.0.5)$$

\therefore The probability she studies computer science on Wednesday is $P_{11}^2 = 0.4$.

(Ans: Option (C))