

3b)

$$\mu_1 = 1 + p_{11}\mu_1 + p_{12}\mu_2 + p_{13}\mu_3$$

$$\mu_2 = 1 + p_{21}\mu_1 + p_{22}\mu_2 + p_{23}\mu_3$$

$$\mu_3 = 0$$

$$\mu_1 = 1 + p_{11}\mu_1 + p_{12}\mu_2$$

$$\mu_2 = 1 + p_{21}\mu_1 + p_{22}\mu_2$$

$$p_{11} = 0.2$$

$$p_{12} = 0.7$$

$$p_{21} = 0.2$$

$$p_{22} = 0.5$$

$$\mu_1 = 1 + 0.2\mu_1 + 0.7\mu_2$$

$$\mu_2 = 1 + 0.2\mu_1 + 0.5\mu_2$$

$$\begin{aligned} \mu_1 &= 1 + 0.2\mu_1 + 0.7\mu_2 \\ -(\mu_2 &= 1 + 0.2\mu_1 + 0.5\mu_2) \end{aligned}$$

$$\mu_1 - \mu_2 = 0.2\mu_2$$

$$\mu_1 = 1.2\mu_2$$

$$1.2\mu_2 = 1 + (0.2)(1.2)\mu_2 + 0.7\mu_2$$

$$1.2\mu_2 = 1 + 0.24\mu_2 + 0.7\mu_2$$

$$1.2\mu_2 = 1 + 0.94\mu_2$$

$$\frac{0.26\mu_2}{0.26} = \frac{1}{0.26}$$

$$\mu_2 = 3.846$$

$$\mu_1 = 4.615$$