

## Stochastic Methods

(b)

 $A cademic\ Year\ 2020/2021$ 

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Assignment 5 - Solution	[Please insert your name]
Exercise 1: Irreducible and Aperiodic Markov Cha	ins
(a)	
(b)	
(c)	
Exercise 2: Tossing a Fair Coin	
Exercise 3: Markov Process and Stationary Distril	bution
Exercise 4: Time to Absorption and Absorption P	robabilities
(a)	
(b)	
(c)	
(d)	
(e)	
Exercise 5: The Winner Takes It All	
(a)	