Assignment 5 - Solution   [Please insert your name]

Exercise 1: Irreducible and Aperiodic Markov Chains

(a)

(b)

(c)

Exercise 2: Tossing a Fair Coin

Exercise 3: Markov Process and Stationary Distribution

Exercise 4: Time to Absorption and Absorption Probabilities

(a)

(b)

(c)

(d)

(e)

Exercise 5: The Winner Takes It All

(a)

(b)