The markovchain Package: A Package for Easily Handling Discrete Markov Chains in R

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Abstract

The markovchain package aims to fill a gap within the R framework providing S4 classes and methods for easily handling discrete time Markov chains, homogeneous and simple inhomogeneous ones as well as continuous time Markov chains. The S4 classes for handling and analysing discrete and continuous time Markov chains are presented, as well as functions and method for performing probabilistic and statistical analysis. Finally, some examples in which the package's functions are applied to Economics, Finance and Natural Sciences topics are shown.

Keywords: discrete time Markov chains, continuous time Markov chains, transition matrices, communicating classes, periodicity, first passage time, stationary distributions.

1. Introduction

Markov chains represent a class of stochastic processes of great interest for the wide spectrum of practical applications. In particular, discrete time Markov chains (DTMC) permit to model the transition probabilities between discrete states by the aid of matrices. Various R packages deal with models that are based on Markov chains:

- msm (Jackson 2011) handles Multi-State Models for panel data.
- mcmcR (Geyer and Johnson 2013) implements Monte Carlo Markov Chain approach.
- hmm (Himmelmann and www.linhi.com 2010) fits hidden Markov models with covariates
- mstate fits 'Multi-State Models based on Markov chains for survival analysis (de Wreede, Fiocco, and Putter 2011).

Nevertheless, the R statistical environment (R Core Team 2013) seems to lack a simple package that coherently defines S4 classes for discrete Markov chains and allows to perform probabilistic analysis, statistical inference and applications. For the sake of completeness, **markovchain** is the second package specifically dedicated to DTMC analysis, being **DTMCPack** (Nicholson 2013) the first one. Notwithstanding, **markovchain** package (Spedicato 2017) aims to offer more flexibility in handling DTMC than other existing solutions, providing S4 classes for both homogeneous and non-homogeneous Markov chains as well as methods suited to perform statistical and probabilistic analysis.

The markovchain package depends on the following R packages: expm (Goulet, Dutang, Maechler, Firth, Shapira, Stadelmann, and expm-developers@lists.R-forge.R-project.org 2013)

to perform efficient matrices powers; **igraph** (Csardi and Nepusz 2006) to perform pretty plotting of markovchain objects and matlab (Roebuck 2011), that contains functions for matrix management and calculations that emulate those within MATLAB environment. Moreover, other scientific softwares provide functions specifically designed to analyze DTMC, as Mathematica 9 (Wolfram Research 2013b).

The paper is structured as follows: Section 2 briefly reviews mathematics and definitions regarding DTMC, Section 3 discusses how to handle and manage Markov chain objects within the package, Section 4 and Section 5 show how to perform probabilistic and statistical modelling, while Section 6 presents some applied examples from various fields analyzed by means of the **markovchain** package.

2. Review of core mathematical concepts

2.1. General Definitions

A DTMC is a sequence of random variables $X_1, X_2, \ldots, X_n, \ldots$ characterized by the Markov property (also known as memoryless property, see Equation 1). The Markov property states that the distribution of the forthcoming state X_{n+1} depends only on the current state X_n and doesn't depend on the previous ones $X_{n-1}, X_{n-2}, \ldots, X_1$.

$$Pr(X_{n+1} = x_{n+1} | X_1 = x_1, X_2 = x_2, ..., X_n = x_n) = Pr(X_{n+1} = x_{n+1} | X_n = x_n).$$
 (1)

The set of possible states $S = \{s_1, s_2, ..., s_r\}$ of X_n can be finite or countable and it is named the state space of the chain.

The chain moves from one state to another (this change is named either 'transition' or 'step') and the probability p_{ij} to move from state s_i to state s_j in one step is named transition probability:

$$p_{ij} = Pr(X_1 = s_j | X_0 = s_i).$$
 (2)

The probability of moving from state i to j in n steps is denoted by $p_{ij}^{(n)} = Pr\left(X_n = s_j \mid X_0 = s_i\right)$. A DTMC is called time-homogeneous if the property shown in Equation 3 holds. Time homogeneity implies no change in the underlying transition probabilities as time goes on.

$$Pr(X_{n+1} = s_i | X_n = s_i) = Pr(X_n = s_i | X_{n-1} = s_i).$$
(3)

If the Markov chain is time-homogeneous, then $p_{ij} = Pr(X_{k+1} = s_j | X_k = s_i)$ and $p_{ij}^{(n)} = Pr(X_{n+k} = s_j | X_k = s_i)$, where k > 0.

The probability distribution of transitions from one state to another can be represented into a transition matrix $P = (p_{ij})_{i,j}$, where each element of position (i,j) represents the transition probability p_{ij} . E.g., if r = 3 the transition matrix P is shown in Equation 4

$$P = \begin{bmatrix} p_{11} & p_{12} & p_{13} \\ p_{21} & p_{22} & p_{23} \\ p_{31} & p_{32} & p_{33} \end{bmatrix}. \tag{4}$$

The distribution over the states can be written in the form of a stochastic row vector x (the term stochastic means that $\sum_i x_i = 1, x_i \ge 0$): e.g., if the current state of x is $s_2, x = (0\ 1\ 0)$. As a consequence, the relation between $x^{(1)}$ and $x^{(0)}$ is $x^{(1)} = x^{(0)}P$ and, recursively, we get $x^{(2)} = x^{(0)}P^2$ and $x^{(n)} = x^{(0)}P^n$, n > 0.

DTMC are explained in most theory books on stochastic processes, see Brémaud (1999) and Dobrow (2016) for example. Valuable references online available are: Konstantopoulos (2009), Snell (1999) and Bard (2000).

2.2. Properties and classification of states

A state s_j is said accessible from state s_i (written $s_i \to s_j$) if a system starting in state s_i has a positive probability to reach the state s_j at a certain point, i.e., $\exists n > 0 : p_{ij}^n > 0$. If both $s_i \to s_j$ and $s_j \to s_i$, then s_i and s_j are said to communicate.

A communicating class is defined to be a set of states that communicate. A DTMC can be composed by one or more communicating classes. If the DTMC is composed by only one communicating class (i.e., if all states in the chain communicate), then it is said irreducible. A communicating class is said to be closed if no states outside of the class can be reached from any state inside it.

If $p_{ii} = 1$, s_i is defined as absorbing state: an absorbing state corresponds to a closed communicating class composed by one state only.

The canonic form of a DTMC transition matrix is a matrix having a block form, where the closed communicating classes are shown at the beginning of the diagonal matrix.

A state s_i has period k_i if any return to state s_i must occur in multiplies of k_i steps, that is $k_i = \gcd\{n : \Pr(X_n = s_i | X_0 = s_i) > 0\}$, where \gcd is the greatest common divisor. If $k_i = 1$ the state s_i is said to be aperiodic, else if $k_i > 1$ the state s_i is periodic with period k_i . Loosely speaking, s_i is periodic if it can only return to itself after a fixed number of transitions $k_i > 1$ (or multiple of k_i), else it is aperiodic.

If states s_i and s_j belong to the same communicating class, then they have the same period k_i . As a consequence, each of the states of an irreducible DTMC share the same periodicity. This periodicity is also considered the DTMC periodicity. It is possible to classify states according to their periodicity. Let $T^{x\to x}$ is the number of periods to go back to state x knowing that the chain starts in x.

- A state x is recurrent if $P(T^{x\to x} < +\infty) = 1$ (equivalently $P(T^{x\to x} = +\infty) = 0$). In addition:
 - 1. A state x is null recurrent if in addition $E(T^{x\to x}) = +\infty$.
 - 2. A state x is positive recurrent if in addition $E(T^{x\to x}) < +\infty$.
 - 3. A state x is absorbing if in addition $P(T^{x\to x}=1)=1$.
- A state x is transient if $P(T^{x\to x} < +\infty) < 1$ (equivalently $P(T^{x\to x} = +\infty) > 0$).

It is possible to analyze the timing to reach a certain state. The first passage time (or hitting time) from state s_i to state s_j is the number T_{ij} of steps taken by the chain until it arrives for the first time to state s_j , given that $X_0 = s_i$. The probability distribution of T_{ij} is defined

by Equation 5

$$h_{ij}^{(n)} = Pr(T_{ij} = n) = Pr(X_n = s_j, X_{n-1} \neq s_j, \dots, X_1 \neq s_j | X_0 = s_i)$$
 (5)

and can be found recursively using Equation 6, given that $h_{ij}^{(n)} = p_{ij}$.

$$h_{ij}^{(n)} = \sum_{k \in S - \{s_j\}} p_{ik} h_{kj}^{(n-1)}.$$
 (6)

A commonly used quantity related to h is its average value, i.e. the mean first passage time (also expected hitting time), namely $\bar{h}_{ij} = \sum_{n=1...\infty} n \, h_{ij}^{(n)}$.

If in the definition of the first passage time we let $s_i = s_j$, we obtain the first recurrence time $T_i = \inf\{n \ge 1 : X_n = s_i | X_0 = s_i\}$. We could also ask ourselves which is the *mean recurrence time*, an average of the mean first recurrence times:

$$r_i = \sum_{k=1}^{\infty} k \cdot P(T_i = k)$$

Revisiting the definition of recurrence and transience: a state s_i is said to be recurrent if it is visited infinitely often, i.e., $Pr(T_i < +\infty | X_0 = s_i) = 1$. On the opposite, s_i is called transient if there is a positive probability that the chain will never return to s_i , i.e., $Pr(T_i = +\infty | X_0 = s_i) > 0$.

Given a time homogeneous Markov chain with transition matrix P, a stationary distribution z is a stochastic row vector such that $z = z \cdot P$, where $0 \le z_j \le 1 \,\forall j$ and $\sum_j z_j = 1$.

If a DTMC $\{X_n\}$ is irreducible and aperiodic, then it has a limit distribution and this distribution is stationary. As a consequence, if P is the $k \times k$ transition matrix of the chain and $z = (z_1, ..., z_k)$ is the unique eigenvector of P such that $\sum_{i=1}^k z_i = 1$, then we get

$$\lim_{n \to \infty} P^n = Z,\tag{7}$$

where Z is the matrix having all rows equal to z. The stationary distribution of $\{X_n\}$ is represented by z.

A matrix A is called primitive if all of its entries are strictly positive, and we write it A > 0. If the transition matrix P for a DTMC has some primitive power, i.e. it exists m > 0: $P^m > 0$, then the DTMC is said to be regular. In fact being regular is equivalent to being irreducible and aperiodic. All regular DTMCs are irreducible. The counterpart is not true.

Given two absorbing states s_A (source) and s_B (sink), the *committor probability* $q_j^{(AB)}$ is the probability that a process starting in state s_i is absorbed in state s_B (rather than s_A) (Noé, Schütte, Vanden-Eijnden, Reich, and Weikl 2009). It can be computed via

$$q_j^{(AB)} = \sum_{k \ni A,B} P_{jk} q_k^{(AB)}$$
 with $q_A^{(AB)} = 0$ and $q_B^{(AB)} = 1$ (8)

Note we can also define the hitting probability from i to j as the probability of ever reaching the state j if our initial state is i:

$$h_{i,j} = Pr(T_{ij} < \infty) = \sum_{n=0}^{\infty} h_{ij}^{(n)}$$
 (9)

In a DTMC with finite set of states, we know that a transient state communicates at least with one recurrent state. If the chain starts in a transient element, once it hits a recurrent state, it is going to be caught in its recurrent state, and we cannot expect it would go back to the initial state. Given a transient state i we can define the absorption probability to the recurrent state j as the probability that the first recurrent state that the Markov chain visits (and therefore gets absorbed by its recurrent class) is j, f_i^*j . We can also define the mean absorption time as the mean number of steps the transient state i would take until it hits any recurrent state, b_i .

2.3. A short example

Consider the following numerical example. Suppose we have a DTMC with a set of 3 possible states $S = \{s_1, s_2, s_3\}$. Let the transition matrix be:

$$P = \begin{bmatrix} 0.5 & 0.2 & 0.3 \\ 0.15 & 0.45 & 0.4 \\ 0.25 & 0.35 & 0.4 \end{bmatrix}. \tag{10}$$

In P, $p_{11} = 0.5$ is the probability that $X_1 = s_1$ given that we observed $X_0 = s_1$ is 0.5, and so on. It is easy to see that the chain is irreducible since all the states communicate (it is made by one communicating class only).

Suppose that the current state of the chain is $X_0 = s_2$, i.e., $x^{(0)} = (010)$, then the probability distribution of states after 1 and 2 steps can be computed as shown in Equations (11) and (12).

$$x^{(1)} = (0\ 1\ 0) \begin{bmatrix} 0.5 & 0.2 & 0.3 \\ 0.15 & 0.45 & 0.4 \\ 0.25 & 0.35 & 0.4 \end{bmatrix} = (0.15\ 0.45\ 0.4). \tag{11}$$

$$x^{(n)} = x^{(n-1)}P \to (0.15\ 0.45\ 0.4) \begin{bmatrix} 0.5 & 0.2 & 0.3 \\ 0.15 & 0.45 & 0.4 \\ 0.25 & 0.35 & 0.4 \end{bmatrix} = (0.2425\ 0.3725\ 0.385). \tag{12}$$

If we were interested in the probability of being in the state s_3 in the second step, then $Pr(X_2 = s_3 | X_0 = s_2) = 0.385$.

3. The structure of the package

3.1. Creating markovchain objects

The package is loaded within the R command line as follows:

```
R> library("markovchain")
Attaching package: 'matlab'
The following object is masked from 'package:stats':
    reshape
The following objects are masked from 'package:utils':
    find, fix
The following object is masked from 'package:base':
    sum
```

The markovchain and markovchainList S4 classes (Chambers 2008) are defined within the markovchain package as displayed:

```
Class "markovchain" [package "markovchain"]
```

Slots:

Name: states byrow transitionMatrix name Class: character logical matrix character

Class "markovchainList" [package "markovchain"]

Slots:

Name: markovchains name Class: list character

The first class has been designed to handle homogeneous Markov chain processes, while the latter (which is itself a list of markovchain objects) has been designed to handle non-homogeneous Markov chains processes.

Any element of markovchain class is comprised by following slots:

1. states: a character vector, listing the states for which transition probabilities are defined.

- 2. byrow: a logical element, indicating whether transition probabilities are shown by row or by column.
- 3. transitionMatrix: the probabilities of the transition matrix.
- 4. name: optional character element to name the DTMC.

The markovchainList objects are defined by following slots:

- 1. markovchains: a list of markovchain objects.
- 2. name: optional character element to name the DTMC.

The markovchain objects can be created either in a long way, as the following code shows

```
R> weatherStates <- c("sunny", "cloudy", "rain")</pre>
R> byRow <- TRUE
R> weatherMatrix <- matrix(data = c(0.70, 0.2, 0.1,
R+
                           0.3, 0.4, 0.3,
R.+
                           0.2, 0.45, 0.35), byrow = byRow, nrow = 3,
R+
                         dimnames = list(weatherStates, weatherStates))
R> mcWeather <- new("markovchain", states = weatherStates, byrow = byRow,
R+
                   transitionMatrix = weatherMatrix, name = "Weather")
or in a shorter way, displayed below
R> mcWeather <- new("markovchain", states = c("sunny", "cloudy", "rain"),
                     transitionMatrix = matrix(data = c(0.70, 0.2, 0.1,
R+
R+
                           0.3, 0.4, 0.3,
```

When new("markovchain") is called alone, a default Markov chain is created.

name = "Weather")

```
R> defaultMc <- new("markovchain")</pre>
```

R+ R+

The quicker way to create markovchain objects is made possible thanks to the implemented initialize S4 method that checks that:

• the transitionMatrix to be a transition matrix, i.e., all entries to be probabilities and either all rows or all columns to sum up to one.

0.2, 0.45, 0.35), byrow = byRow, nrow = 3),

• the columns and rows names of transitionMatrix to be defined and to coincide with states vector slot.

The markovchain objects can be collected in a list within markovchainList S4 objects as following example shows.

Method	Purpose
*	Direct multiplication for transition matrices.
^	Compute the power markovchain of a given one.
[Direct access to the elements of the transition matrix.
==	Equality operator between two transition matrices.
!=	Inequality operator between two transition matrices.
as	Operator to convert markovchain objects into data.frame and
	table object.
dim	Dimension of the transition matrix.
names	Equal to states.
names<-	Change the states name.
name	Get the name of markovchain object.
name<-	Change the name of markovchain object.
plot	plot method for markovchain objects.
print	print method for markovchain objects.
show	show method for markovchain objects.
sort	sort method for markovchain objects, in terms of their states.
states	Name of the transition states.
t	Transposition operator (which switches byrow 'slot value and modifies
	the transition matrix coherently).

Table 1: markovchain methods for handling markovchain objects.

3.2. Handling markovchain objects

Table 1 lists which methods handle and manipulate markovchain objects.

The examples that follow shows how operations on markovchain objects can be easily performed. For example, using the previously defined matrix we can find what is the probability distribution of expected weather states in two and seven days, given the actual state to be cloudy.

A similar answer could have been obtained defining the vector of probabilities as a column vector. A column - defined probability matrix could be set up either creating a new matrix or transposing an existing markovchain object thanks to the t method.

The initial state vector previously shown can not necessarily be a probability vector, as the code that follows shows:

```
R> fvals<-function(mchain,initialstate,n) {</pre>
     out<-data.frame()</pre>
     names(initialstate)<-names(mchain)</pre>
R+
     for (i in 0:n)
R+
R+
       iteration<-initialstate*mchain^(i)</pre>
R+
R+
       out<-rbind(out,iteration)</pre>
R+
     out<-cbind(out, i=seq(0,n))</pre>
R+
     out<-out[,c(4,1:3)]
R+
     return(out)
R+
R> fvals(mchain=mcWeather,initialstate=c(90,5,5),n=4)
       sunny
              cloudy
                            rain
1 0 90.00000 5.00000 5.00000
2 1 65.50000 22.25000 12.25000
3 2 54.97500 27.51250 17.51250
4 3 50.23875 29.88063 19.88062
5 4 48.10744 30.94628 20.94628
```

Basic methods have been defined for markovchain objects to quickly get states and transition matrix dimension.

```
R> states(mcWeather)
[1] "sunny" "cloudy" "rain"
```

[1] 0.3

```
R> names(mcWeather)
[1] "sunny" "cloudy" "rain"
R> dim(mcWeather)
[1] 3
Methods are available to set and get the name of markovchain object.
R> name(mcWeather)
[1] "Weather"
R> name(mcWeather) <- "New Name"</pre>
R> name(mcWeather)
[1] "New Name"
Also it is possible to alphabetically sort the transition matrix:
R> markovchain:::sort(mcWeather)
New Name
 A \, 3 - dimensional discrete Markov Chain defined by the following states:
 cloudy, rain, sunny
 The transition matrix (by rows) is defined as follows:
       cloudy rain sunny
         0.40 0.30
                      0.3
cloudy
         0.45 0.35
                      0.2
rain
sunny
         0.20 0.10
                      0.7
A direct access to transition probabilities is provided both by transitionProbability method
and "[" method.
R> transitionProbability(mcWeather, "cloudy", "rain")
[1] 0.3
R> mcWeather[2,3]
```

The transition matrix of a markovchain object can be displayed using print or show methods (the latter being less verbose). Similarly, the underlying transition probability diagram can be plotted by the use of plot method (as shown in Figure 1) which is based on **igraph** package (Csardi and Nepusz 2006). plot method for markovchain objects is a wrapper of plot.igraph for igraph S4 objects defined within the **igraph** package. Additional parameters can be passed to plot function to control the network graph layout. There are also **diagram** and **DiagrammeR** ways available for plotting as shown in Figure 2. The plot function also uses communicatingClasses function to separate out states of different communicating classes. All states that belong to one class have same colour.

R> print(mcWeather)

```
sunny cloudy rain
sunny 0.7 0.20 0.10
cloudy 0.3 0.40 0.30
rain 0.2 0.45 0.35
```

R> show(mcWeather)

```
New Name
```

rain

```
A 3 - dimensional discrete Markov Chain defined by the following states: sunny, cloudy, rain
The transition matrix (by rows) is defined as follows:
        sunny cloudy rain
sunny 0.7 0.20 0.10
cloudy 0.3 0.40 0.30
```

```
Attaching package: 'igraph'
```

0.45 0.35

0.2

The following objects are masked from 'package:stats':

```
decompose, spectrum
```

The following object is masked from 'package:base':

union

If one would like to use the MmgraphR package (Adamopoulou 2018) to plot the transition matric, the following code shows how to do:

```
R> suppressPackageStartupMessages(library("MmgraphR"))
R> stochastic_matrix_to_plot <- as(mcWeather, "matrix")
R> trmatplot(stochastic_matrix_to_plot, main = "Weather MC plot using MmgraphR", rowconstr
```

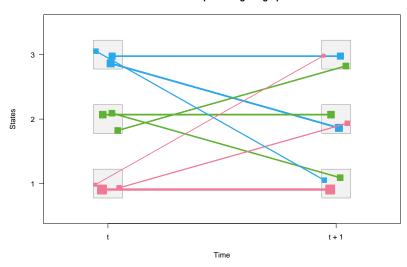


Figure 1: Weather example. Markov chain plot



Figure 2: Weather example. Markov chain plot with diagram

Weather MC plot using MmgraphR

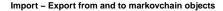


Import and export from some specific classes is possible, as shown in Figure 3 and in the following code.

```
R> mcDf <- as(mcWeather, "data.frame")</pre>
R> mcNew <- as(mcDf, "markovchain")</pre>
R> mcDf
      t0
              t1 prob
   sunny sunny 0.70
   sunny cloudy 0.20
   sunny
           rain 0.10
4 cloudy sunny 0.30
5 cloudy cloudy 0.40
6 cloudy
           rain 0.30
7
    rain sunny 0.20
8
    rain cloudy 0.45
           rain 0.35
    rain
R> mcIgraph <- as(mcWeather, "igraph")</pre>
R> require(msm)
Loading required package: msm
R > Q \leftarrow rbind (c(0, 0.25, 0, 0.25),
                 c(0.166, 0, 0.166, 0.166),
R+
                 c(0, 0.25, 0, 0.25),
R.+
R+
                 c(0, 0, 0, 0)
R> cavmsm <- msm(state ~ years, subject = PTNUM, data = cav, qmatrix = Q, death = 4)
R> msmMc <- as(cavmsm, "markovchain")</pre>
```

R> msmMc

```
Unnamed Markov chain
 A 4 - dimensional discrete Markov Chain defined by the following states:
 State 1, State 2, State 3, State 4
 The transition matrix (by rows) is defined as follows:
                      State 2
           State 1
                                 State 3
State 1 0.853958721 0.08836953 0.01475543 0.04291632
State 2 0.155576908 0.56663284 0.20599563 0.07179462
State 3 0.009903994 0.07853691 0.65965727 0.25190183
R> library(etm)
R> data(sir.cont)
R> sir.cont <- sir.cont[order(sir.cont$id, sir.cont$time), ]</pre>
R> for (i in 2:nrow(sir.cont)) {
    if (sir.cont$id[i]==sir.cont$id[i-1]) {
      if (sir.cont$time[i]==sir.cont$time[i-1]) {
R+
        sir.cont$time[i-1] <- sir.cont$time[i-1] - 0.5
       }
R.+
R.+
     }
R+ }
R> tra <- matrix(ncol=3,nrow=3,FALSE)</pre>
R> tra[1, 2:3] <- TRUE
R > tra[2, c(1, 3)] < - TRUE
R> tr.prob <- etm(sir.cont, c("0", "1", "2"), tra, "cens", 1)
R> tr.prob
Multistate model with 2 transient state(s)
 and 1 absorbing state(s)
Possible transitions:
 from to
   0 1
   0 2
   1 0
   1 2
Estimate of P(1, 183)
 0 1 2
0 0 0 1
1 0 0 1
2 0 0 1
R> etm2mc<-as(tr.prob, "markovchain")</pre>
R> etm2mc
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
```



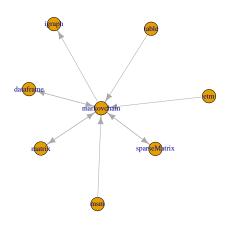


Figure 3: The markovchain methods for import and export

```
0, 1, 2
The transition matrix (by rows) is defined as follows:

0 1 2
0 0.0000000 0.5000000 0.5000000
1 0.5000000 0.0000000 0.5000000
2 0.3333333 0.3333333 0.3333333
```

Coerce from matrix method, as the code below shows, represents another approach to create a markovchain method starting from a given squared probability matrix.

```
R> myMatr<-matrix(c(.1,.8,.1,.2,.6,.2,.3,.4,.3), byrow=TRUE, ncol=3)
R> myMc<-as(myMatr, "markovchain")
R> myMc
```

Unnamed Markov chain

```
A 3 - dimensional discrete Markov Chain defined by the following states: s1,\ s2,\ s3
```

The transition matrix (by rows) is defined as follows:

s1 s2 s3 s1 0.1 0.8 0.1 s2 0.2 0.6 0.2 s3 0.3 0.4 0.3

Non-homogeneous Markov chains can be created with the aid of markovchainList object. The example that follows arises from health insurance, where the costs associated to patients in a Continuous Care Health Community (CCHC) are modelled by a non-homogeneous Markov Chain, since the transition probabilities change by year. Methods explicitly written for markovchainList objects are: print, show, dim and [.

```
R > stateNames = c("H", "I", "D")
R> Q0 <- new("markovchain", states = stateNames,</pre>
           transitionMatrix = matrix(c(0.7, 0.2, 0.1, 0.1, 0.6, 0.3, 0, 0, 1),
R+
           byrow = TRUE, nrow = 3), name = "state t0")
R> Q1 <- new("markovchain", states = stateNames,
R+
           transitionMatrix = matrix(c(0.5, 0.3, 0.2, 0, 0.4, 0.6, 0, 0, 1),
           byrow = TRUE, nrow = 3), name = "state t1")
R+
R> Q2 <- new("markovchain", states = stateNames,</pre>
           transitionMatrix = matrix(c(0.3, 0.2, 0.5, 0, 0.2, 0.8, 0, 0, 1),
R+
R+
           byrow = TRUE,nrow = 3), name = "state t2")
R> Q3 <- new("markovchain", states = stateNames,</pre>
R+
             transitionMatrix = matrix(c(0, 0, 1, 0, 0, 1, 0, 0, 1),
           byrow = TRUE, nrow = 3), name = "state t3")
R+
R> mcCCRC <- new("markovchainList", markovchains = list(Q0,Q1,Q2,Q3),
        name = "Continuous Care Health Community")
R> print(mcCCRC)
Continuous Care Health Community list of Markov chain(s)
Markovchain 1
state t0
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    H I
H 0.7 0.2 0.1
I 0.1 0.6 0.3
D 0.0 0.0 1.0
Markovchain 2
state t1
A 3 - dimensional discrete Markov Chain defined by the following states:
 H, I, D
 The transition matrix (by rows) is defined as follows:
    Η
       Ι
            D
H 0.5 0.3 0.2
I 0.0 0.4 0.6
D 0.0 0.0 1.0
Markovchain 3
state t2
 A 3 - dimensional discrete Markov Chain defined by the following states:
 H, I, D
 The transition matrix (by rows) is defined as follows:
    Η
       I D
H 0.3 0.2 0.5
I 0.0 0.2 0.8
D 0.0 0.0 1.0
```

```
Markovchain 4 state t3

A 3 - dimensional discrete Markov Chain defined by the following states: H, I, D

The transition matrix (by rows) is defined as follows:

H I D

H 0 0 1

I 0 0 1

D 0 0 1
```

It is possible to perform direct access to markovchainList elements, as well as to determine the number of markovchain objects by which a markovchainList object is composed.

```
R> mcCCRC[[1]]
```

```
state t0
A 3 - dimensional discrete Markov Chain defined by the following states:
H, I, D
The transition matrix (by rows) is defined as follows:
H I D
H 0.7 0.2 0.1
I 0.1 0.6 0.3
D 0.0 0.0 1.0
```

R> dim(mcCCRC)

[1] 4

The markovchain package contains some data found in the literature related to DTMC models (see Section 6. Table 2 lists datasets and tables included within the current release of the package.

Dataset	Description
blanden	Mobility across income quartiles, Jo Blanden and Machin (2005).
craigsendi	CD4 cells, B. A. Craig and A. A. Sendi (2002).
kullback	raw transition matrices for testing homogeneity, Kullback, Kupper-
	man, and Ku (1962).
preproglucacon	Preproglucacon DNA basis, P. J. Avery and D. A. Henderson (1999).
rain	Alofi Island rains, P. J. Avery and D. A. Henderson (1999).
holson	Individual states trajectiories.
sales	Sales of six beverages in Hong Kong Ching, Ng, and Fung (2008).

Table 2: The markovchain data.frame and table.

Finally, Table 3 lists the demos included in the demo directory of the package.

R Code Filee	Description
bard.R	Structural analysis of Markov chains from Bard PPT.
examples.R	Notable Markov chains, e.g., The Gambler Ruin chain.
quickStart.R	Generic examples.
${\tt extractMatrices.R}$	Generic examples.

Table 3: The markovchain demos.

4. Probability with markovchain objects

The markovchain package contains functions to analyse DTMC from a probabilistic perspective. For example, the package provides methods to find stationary distributions and identifying absorbing and transient states. Many of these methods come from MATLAB listings that have been ported into R. For a full description of the underlying theory and algorithm the interested reader can overview the original MATLAB listings, Feres (2007) and Montgomery (2009).

Table 4 shows methods that can be applied on markovchain objects to perform probabilistic analysis.

Method	Returns
absorbingStates	the absorbing states of the transition matrix, if any.
steadyStates	the vector(s) of steady state(s) in matrix form.
${\tt meanFirstPassageTime}$	matrix or vector of mean first passage times.
${\tt meanRecurrenceTime}$	vector of mean number of steps to return to each recurrent state
${ t hitting} { t Probabilities}$	matrix of hitting probabilities for a Markov chain.
${\tt meanAbsorptionTime}$	expected number of steps for a transient state to be
	absorbed by any recurrent class
${\tt absorptionProbabilities}$	probabilities of transient states of being
	absorbed by each recurrent state
committor AB	committed probabilities
${\tt communicatingClasses}$	list of communicating classes.
	s_j , given actual state s_i .
canonicForm	the transition matrix into canonic form.
is.accessible	checks whether a state j is reachable from state i.
is.irreducible	checks whether a DTMC is irreducible.
is.regular	checks whether a DTMC is regular.
period	the period of an irreducible DTMC.
${\tt recurrentClasses}$	list of recurrent communicating classes.
${\tt transientClasses}$	list of transient communicating classes.
recurrentStates	the recurrent states of the transition matrix.
${\tt transientStates}$	the transient states of the transition matrix, if any.
summary	DTMC summary.

Table 4: markovchain methods: statistical operations.

4.1. Conditional distributions

The conditional distribution of weather states, given that current day's weather is sunny, is given by following code.

R> conditionalDistribution(mcWeather, "sunny")

4.2. Stationary states

A stationary (steady state, or equilibrium) vector is a probability vector such that Equation 13 holds

$$0 \le \pi_j \le 1$$

$$\sum_{j \in S} \pi_j = 1$$

$$\pi \cdot P = \pi$$
(13)

Steady states are associated to P eigenvalues equal to one. We could be tempted to compute them solving the eigen values / vectors of the matrix and taking real parts (since if u + iv is a eigen vector, for the matrix P, then Re(u + iv) = u and Im(u + iv) = v are eigen vectors) and normalizing by the vector sum, this carries some concerns:

- 1. If $u, v \in \mathbb{R}^n$ are linearly independent eigen vectors associated to 1 eigen value, u + iv, u + iu are also linearly independent eigen vectors, and their real parts coincide. Clearly if we took real parts, we would be loosing an eigen vector, because we cannot know in advance if the underlying algorithm to compute the eigen vectors is going to output something similar to what we described. We should be agnostic to the underlying eigen vector computation algorithm.
- 2. Imagine the identity P of dimensions 2×2 . Its eigen vectors associated to the 1 eigen value are u = (1,0) and v = (0,1). However, the underlying algorithm to compute eigen vectors could return (1,-2) and (-2,1) instead, that are linear combinations of the aforementioned ones, and therefore eigen vectors. Normalizing by their sum, we would get: (-1,2) and (2,-1), which obviously are not probability measures. Again, we should be agnostic to the underlying eigen computation algorithm.
- 3. Algorithms to compute eigen values / vectors are computationally expensive: they are iterative, and we cannot predict a fixed number of iterations for them. Moreover, each iteration takes $\mathcal{O}(m^2)$ or $\mathcal{O}(m^3)$ algorithmic complexity, with m the number of states.

We are going to use that every irreducible DTMC has a unique steady state, that is, if M is the matrix for an irreducible DTMC (all states communicate with each other), then it exists a unique $v \in \mathbb{R}^m$ such that:

$$v \cdot M = v, \qquad \sum_{i=1}^{m} v_i = 1$$

Also, we'll use that a steady state for a DTMC assigns 0 to the transient states. The cannonic form of a (by row) stochastic matrix looks alike:

/	M_1	0	0		0 \
	0	M_2	0		0
	0	0	M_3		0
	:	:	:	٠	:
	A_1	A_2	A_3		\overline{R}

where M_i corresponds to irreducible subchains, the blocks A_i correspond to the transitions from transient states to each of the recurrent classes and R are the transitions from the transient states to themselves.

Also, we should note that a Markov chain has exactly the same name of steady states as recurrent classes. Therefore, we have coded the following algorithm ¹:

- 1. Identify the recurrent classes $[C_1, \ldots, C_l]$ with recurrentClasses function.
- 2. Take each class C_i , compute the submatrix corresponding to it M_i .
- 3. Solve the system $v \cdot C_i = v$, $\sum_{j=1}^{|C_i|} v_j = 1$ which has a unique solution, for each $i = 1, \ldots, l$.
- 4. Map each state v_i to the oiginal order in P and assign a 0 to the slots corresponding to transient states in the matrix.

The result is returned in matrix form.

R> steadyStates(mcWeather)

```
sunny cloudy rain [1,] 0.4636364 0.3181818 0.2181818
```

It is possible for a Markov chain to have more than one stationary distribution, as the gambler ruin example shows.

```
R> gamblerRuinMarkovChain <- function(moneyMax, prob = 0.5) {</pre>
     m <- matlab::zeros(moneyMax + 1)</pre>
R+
R+
     m[1,1] <- m[moneyMax + 1, moneyMax + 1] <- 1
     states <- as.character(0:moneyMax)</pre>
R+
     rownames(m) <- colnames(m) <- states
R+
R+
     for(i in 2:moneyMax){
R+
       m[i,i-1] <- 1 - prob
R+
       m[i, i + 1] <- prob
R+
R+
R+
```

¹We would like to thank Prof. Christophe Dutang for his contributions to the development of this method. He coded a first improvement of the original steadyStates method and we could not have reached the current correctness without his previous work

4.3. Classification of states

Absorbing states are determined by means of absorbingStates method.

```
R> absorbingStates(mcGR4)
[1] "0" "4"
R> absorbingStates(mcWeather)
character(0)
```

The key function in methods which need knowledge about communicating classes, recurrent states, transient states, is .commclassKernel, which is a modification of Tarjan's algorithm from Tarjan (1972). This .commclassKernel method gets a transition matrix of dimension n and returns a list of two items:

- 1. classes, an matrix whose (i, j) entry is true iff s_i and s_j are in the same communicating class.
- 2. closed, a vector whose i -th entry indicates whether the communicating class to which i belongs is closed.

These functions are used by two other internal functions on which the summary method for markovchain objects works.

The example matrix used in Feres (2007) well exemplifies the purpose of the function.

```
R> P <- matlab::zeros(10)
R> P[1, c(1, 3)] <- 1/2;
R> P[2, 2] <- 1/3; P[2,7] <- 2/3;
R> P[3, 1] <- 1;
R> P[4, 5] <- 1;
R> P[5, c(4, 5, 9)] <- 1/3;
R> P[6, 6] <- 1;
R> P[7, 7] <- 1/4; P[7,9] <- 3/4;
```

```
R > P[8, c(3, 4, 8, 10)] < -1/4;
R > P[9, 2] <-1;
R > P[10, c(2, 5, 10)] < -1/3;
R> rownames(P) <- letters[1:10]</pre>
R> colnames(P) <- letters[1:10]</pre>
R> probMc <- new("markovchain", transitionMatrix = P,</pre>
                  name = "Probability MC")
R+
R> summary(probMc)
Probability MC Markov chain that is composed by:
Closed classes:
a c
bgi
Recurrent classes:
{a,c},{b,g,i},{f}
Transient classes:
\{d,e\},\{h\},\{j\}
The Markov chain is not irreducible
The absorbing states are: f
```

All states that pertain to a transient class are named "transient" and a specific method has been written to elicit them.

```
R> transientStates(probMc)
```

```
[1] "d" "e" "h" "j"
```

canonicForm method that turns a Markov chain into its canonic form, reordering the states to have first the recurrent classes and then the transient states.

```
R> probMcCanonic <- canonicForm(probMc)
R> probMc
```

```
Probability MC
```

A 10 - dimensional discrete Markov Chain defined by the following states:

R> probMcCanonic

Probability MC

```
A 10 - dimensional discrete Markov Chain defined by the following states: a, c, b, g, i, f, d, e, h, j
The transition matrix (by rows) is defined as follows:
```

The function is.accessible permits to investigate whether a state s_j is accessible from state s_i , that is whether the probability to eventually reach s_j starting from s_i is greater than zero.

```
R> is.accessible(object = probMc, from = "a", to = "c")
[1] TRUE
R> is.accessible(object = probMc, from = "g", to = "c")
```

[1] FALSE

In Section 2.2 we observed that, if a DTMC is irreducible, all its states share the same periodicity. Then, the period function returns the periodicity of the DTMC, provided that it is irreducible. The example that follows shows how to find if a DTMC is reducible or irreducible by means of the function is.irreducible and, in the latter case, the method period is used to compute the periodicity of the chain.

```
R> E <- matrix(0, nrow = 4, ncol = 4)

R> E[1, 2] <- 1

R> E[2, 1] <- 1/3; E[2, 3] <- 2/3

R> E[3,2] <- 1/4; E[3, 4] <- 3/4

R> E[4, 3] <- 1

R>
R> mcE <- new("markovchain", states = c("a", "b", "c", "d"),

R+ transitionMatrix = E,

R+ name = "E")

R> is.irreducible(mcE)
```

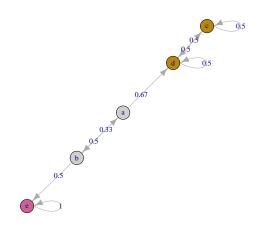


Figure 4: Mathematica 9 example. Markov chain plot.

[1] TRUE

R> period(mcE)

[1] 2

The example Markov chain found in Mathematica web site (Wolfram Research 2013a) has been used, and is plotted in Figure 4.

```
R> require(matlab)
R> mathematicaMatr <- zeros(5)</pre>
R> mathematicaMatr[1,] <- c(0, 1/3, 0, 2/3, 0)
R> mathematicaMatr[2,] <- c(1/2, 0, 0, 0, 1/2)
R> mathematicaMatr[3,] <- c(0, 0, 1/2, 1/2, 0)
R> mathematicaMatr[4,] <- c(0, 0, 1/2, 1/2, 0)
R> mathematicaMatr[5,] <- c(0, 0, 0, 0, 1)
R> statesNames <- letters[1:5]</pre>
R> mathematicaMc <- new("markovchain", transitionMatrix = mathematicaMatr,</pre>
R+
                       name = "Mathematica MC", states = statesNames)
Mathematica MC Markov chain that is composed by:
Closed classes:
c d
Recurrent classes:
{c,d},{e}
```

```
Transient classes:
{a,b}
The Markov chain is not irreducible
The absorbing states are: e
```

4.4. First passage time distributions and means

Feres (2007) provides code to compute first passage time (within 1, 2, ..., n steps) given the initial state to be i. The MATLAB listings translated into R on which the firstPassage function is based are:

```
R> .firstpassageKernel <- function(P, i, n){</pre>
      G \leftarrow P
R>
R>
      H \leftarrow P[i,]
R>
      E <- 1 - diag(size(P)[2])</pre>
R>
      for (m in 2:n) {
         G \leftarrow P \% * \% (G * E)
R>
R>
         H <- rbind(H, G[i,])</pre>
R>
      }
R>
      return(H)
R> }
```

We conclude that the probability for the *first* rainy day to be the third one, given that the current state is sunny, is given by:

To compute the *mean* first passage times, i.e. the expected number of days before it rains given that today is sunny, we can use the meanFirstPassageTime function:

R> meanFirstPassageTime(mcWeather)

```
    sunny
    cloudy
    rain

    sunny
    0.000000
    4.285714
    6.666667

    cloudy
    3.725490
    0.000000
    5.000000

    rain
    4.117647
    2.857143
    0.000000
```

indicating e.g. that the average numer of days of sun or cloud before rain is 6.67 if we start counting from a sunny day, and 5 if we start from a cloudy day. Note that we can also specify one or more destination states:

```
R> meanFirstPassageTime(mcWeather, "rain")
```

```
sunny cloudy
6.666667 5.000000
```

The implementation follows the matrix solutions by (Grinstead and Snell 2006). We can check the result by averaging the first passage probability density function:

```
R> firstPassagePdF.long <- firstPassage(object = mcWeather, state = "sunny", n = 100)
R> sum(firstPassagePdF.long[,"rain"] * 1:100)
```

[1] 6.66664

4.5. Mean recurrence time

The meanRecurrenceTime method gives the first mean recurrence time (expected number of steps to go back to a state if it was the initial one) for each recurrent state in the transition probabilities matrix for a DTMC. Let's see an example:

R> meanRecurrenceTime(mcWeather)

```
sunny cloudy rain
2.156863 3.142857 4.583333
```

Another example, with not all of its states being recurrent:

R> recurrentStates(probMc)

```
[1] "a" "b" "c" "f" "g" "i"
```

R> meanRecurrenceTime(probMc)

```
f b g i a c
1.000000 2.555556 2.875000 3.833333 1.500000 3.000000
```

4.6. Absorption probabilities and mean absorption time

We are going to use the Drunkard's random walk from (Grinstead and Snell 2006). We have a drunk person walking through the street. Each move the person does, if they have not arrived to either home (corner 1) or to the bar (corner 5) could be to the left corner or to the right one, with equal probability. In case of arrival to the bar or to home, the person stays there.

```
R> drunkProbs <- matlab::zeros(5, 5)
R> drunkProbs[1,1] <- drunkProbs[5,5] <- 1
R> drunkProbs[2,1] <- drunkProbs[2,3] <- 1/2
R> drunkProbs[3,2] <- drunkProbs[3,4] <- 1/2
R> drunkProbs[4,3] <- drunkProbs[4,5] <- 1/2
R> drunkMc <- new("markovchain", transitionMatrix = drunkProbs)
R> drunkMc
```

Unnamed Markov chain

A 5 - dimensional discrete Markov Chain defined by the following states:

The transition matrix (by rows) is defined as follows:

```
1 2 3 4 5
1 1.0 0.0 0.0 0.0 0.0
2 0.5 0.0 0.5 0.0 0.0
3 0.0 0.5 0.0 0.5 0.0
4 0.0 0.0 0.5 0.0 0.5
5 0.0 0.0 0.0 0.0 1.0
```

Recurrent (in fact absorbing states) are:

R> recurrentStates(drunkMc)

Transient states are the rest:

R> transientStates(drunkMc)

The probability of either being absorbed by the bar or by the sofa at home are:

R> absorptionProbabilities(drunkMc)

```
1 5
2 0.75 0.25
3 0.50 0.50
4 0.25 0.75
```

which means that the probability of arriving home / bar is inversely proportional to the distance to each one.

But we also would like to know how much time does the person take to arrive there, which can be done with meanAbsorptionTime:

R> meanAbsorptionTime(drunkMc)

```
2 3 4
3 4 3
```

So it would take 3 steps to arrive to the destiny if the person is either in the second or fourth corner, and 4 steps in case of being at the same distance from home than to the bar.

4.7. Committor probability

The committor probability tells us the probability to reach a given state before another given. Suppose that we start in a cloudy day, the probabilities of experiencing a rainy day before a sunny one is 0.5:

R> committorAB(mcWeather,3,1)

4.8. Hitting probabilities

Rewriting the system (9) as:

$$A = \begin{pmatrix} A_1 & 0 & \dots & 0 \\ \hline 0 & A_2 & \dots & 0 \\ \hline \vdots & \vdots & \ddots & 0 \\ \hline 0 & 0 & \dots & A_n \end{pmatrix}$$

$$A_{1} = \begin{pmatrix} -1 & p_{1,2} & p_{1,3} & \dots & p_{1,n} \\ 0 & (p_{2,2}-1) & p_{2,3} & \dots & p_{2,n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & p_{n,2} & p_{n,3} & \dots & (p_{n,n}-1) \end{pmatrix}$$

$$A_{2} = \begin{pmatrix} (p_{1,1}-1) & 0 & p_{1,3} & \dots & p_{1,n} \\ p_{2,1} & -1 & p_{2,3} & \dots & p_{2,n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ p_{n,1} & 0 & p_{n,3} & \dots & (p_{n,n}-1) \end{pmatrix}$$

$$\vdots \qquad \qquad \vdots \qquad \vdots \qquad \vdots \qquad \vdots$$

$$A_{n} = \begin{pmatrix} (p_{1,1}-1) & p_{1,2} & p_{1,3} & \dots & 0 \\ p_{2,1} & (p_{2,2}-1) & p_{2,3} & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ p_{n,1} & p_{n,2} & p_{n,3} & \dots & -1 \end{pmatrix}$$

$$X_{j} = \begin{pmatrix} h_{1,j} \\ h_{2,j} \\ \vdots \\ h_{n,j} \end{pmatrix} \quad C_{j} = - \begin{pmatrix} p_{1,j} \\ p_{2,j} \\ \vdots \\ p_{n,j} \end{pmatrix}$$

we end up having to solve the block systems:

$$A_j \cdot X_j = C_j \tag{14}$$

Let us imagine the i-th state has transition probabilities: $(0, \ldots, 0, 1, 0, \ldots, 0)$. Then that same row would turn into $(0, 0, \ldots, 0)$ for some block, thus obtaining a singular matrix. Another case which may give us problems could be: state i has the following transition

probabilities: $(0, \ldots, 0, \underset{j}{1}, 0, \ldots, 0)$ and the state j has the following transition probabilities: $(0, \ldots, 0, \underset{j}{1}, 0, \ldots, 0)$. Then when builing some blocks we will end up with rows:

$$(0, \dots, 0, -1, 0, \dots, 0, 1, 0, \dots, 0)$$
$$(0, \dots, 0, 1, 0, \dots, 0, -1, 0, \dots, 0)$$

which are linearly dependent. Our hypothesis is that if we treat the closed communicating classes differently, we *might* delete the linearity in the system. If we have a closed communicating class C_u , then $h_{i,j} = 1$ for all $i, j \in C_u$ and $h_{k,j} = 0$ for all $k \notin C_u$. Then we can set X_u appropriately and solve the other X_v using those values.

The method in charge of that in markovchain package is hittingProbabilities, which receives a Markov chain and computes the matrix $(h_{ij})_{i,j=1,...,n}$ where $S = \{s_1, \ldots, s_n\}$ is the set of all states of the chain.

For the following chain:

we want to compute the hitting probabilities. That can be done with:

R> hittingProbabilities(hittingTest)

```
1 2 3 4 5
1 1.0 0.000 0.000 0.0000000 0.0
2 0.8 0.375 0.500 0.3333333 0.2
3 0.6 0.750 0.375 0.6666667 0.4
4 0.4 0.500 0.250 0.1666667 0.6
5 0.0 0.000 0.000 0.0000000 1.0
```

5 0.0 0.000 0.000 0.0000000 1.0

In the case of the mcWeather Markov chain we would obtain a matrix with all its elements set to 1. That makes sense (and is desirable) since if today is sunny, we expect it would be sunny again at certain point in the time, and the same with rainy weather (that way we assure good harvests):

R> hittingProbabilities(mcWeather)

	sunny	cloudy	rain
sunny	1	1	1
cloudy	1	1	1
rain	1	1	1

5. Statistical analysis

Table 5 lists the functions and methods implemented within the package which help to fit, simulate and predict DTMC.

Function	Purpose
markovchainFit	Function to return fitted Markov chain for a given sequence.
predict	Method to calculate predictions from markovchain or
	markovchainList objects.
rmarkovchain	Function to sample from markovchain or markovchainList objects.

Table 5: The markovchain statistical functions.

5.1. Simulation

Simulating a random sequence from an underlying DTMC is quite easy thanks to the function rmarkovchain. The following code generates a year of weather states according to mcWeather underlying stochastic process.

```
R> weathersOfDays <- rmarkovchain(n = 365, object = mcWeather, t0 = "sunny") R> weathersOfDays[1:30]
```

```
[1] "sunny" "cloudy" "rain" "cloudy" "rain" "cloudy" "cloudy" "sunny" [9] "sunny" "cloudy" "sunny" "sunny" "sunny" "sunny" "cloudy" "cloudy" "cloudy" "cloudy" "sunny" "sunny" "sunny" "sunny" "sunny" "sunny" "sunny" "sunny" "sunny" "sunny"
```

Similarly, it is possible to simulate one or more sequences from a non-homogeneous Markov chain, as the following code (applied on CCHC example) exemplifies.

```
R> patientStates <- rmarkovchain(n = 5, object = mcCCRC, t0 = "H",
R+ include.t0 = TRUE)
R> patientStates[1:10,]
iteration values
```

1	1	Н
2	1	I
3	1	I

4	1	D
5	1	D
6	2	Н
7	2	Н
8 9	2	Н
9	2	Н
10	2	D

Two advance parameters are available to the rmarkovchain method which helps you decide which implementation to use. There are four options available: R, R in parallel, C++ and C++ in parallel. Two boolean parameters useRcpp and parallel will decide which implementation will be used. Default is useRcpp = TRUE and parallel = FALSE i.e. C++ implementation. The C++ implementation is generally faster than the R implementation. If you have multicore processors then you can take advantage of parallel parameter by setting it to TRUE. When both Rcpp=TRUE and parallel=TRUE the parallelization has been carried out using RcppParallel package (Allaire, Francois, Ushey, Vandenbrouck, Geelnard, and Intel 2016).

5.2. Estimation

A time homogeneous Markov chain can be fit from given data. Four methods have been implemented within current version of **markovchain** package: maximum likelihood, maximum likelihood with Laplace smoothing, Bootstrap approach, maximum a posteriori.

Equation 15 shows the maximum likelihood estimator (MLE) of the p_{ij} entry, where the n_{ij} element consists in the number sequences $(X_t = s_i, X_{t+1} = s_j)$ found in the sample, that is

$$\hat{p}_{ij}^{MLE} = \frac{n_{ij}}{\sum_{u=1}^{k} n_{iu}}.$$
(15)

Equation (16) shows the standardError of the MLE (Skuriat-Olechnowska 2005).

$$SE_{ij} = \frac{\hat{p}_{ij}^{MLE}}{\sqrt{n_{ij}}} \tag{16}$$

R> weatherFittedMLE <- markovchainFit(data = weathersOfDays, method = "mle",name = "Weather
R> weatherFittedMLE\$estimate

Weather MLE

 ${\tt A}\,{\tt \ \, 3}\,{\tt -}\,{\tt dimensional}$ discrete Markov Chain defined by the following states: cloudy, rain, sunny

The transition matrix (by rows) is defined as follows:

cloudy rain sunny cloudy 0.3937008 0.2913386 0.3149606 rain 0.5921053 0.2631579 0.1447368 sunny 0.1987578 0.1180124 0.6832298

R> weatherFittedMLE\$standardError

```
cloudy rain sunny cloudy 0.05567770 0.04789577 0.04979965 rain 0.08826584 0.05884389 0.04363980 sunny 0.03513574 0.02707391 0.06514341
```

The Laplace smoothing approach is a variation of the MLE, where the n_{ij} is substituted by $n_{ij} + \alpha$ (see Equation 17), being α an arbitrary positive stabilizing parameter.

$$\hat{p}_{ij}^{LS} = \frac{n_{ij} + \alpha}{\sum_{u=1}^{k} (n_{iu} + \alpha)}$$

$$(17)$$

R> weatherFittedLAPLACE\$estimate

Weather LAPLACE

A 3 - dimensional discrete Markov Chain defined by the following states: cloudy, rain, sunny

The transition matrix (by rows) is defined as follows:

cloudy rain sunny cloudy 0.3936865 0.2913485 0.3149650 rain 0.5920032 0.2631856 0.1448113 sunny 0.1987828 0.1180525 0.6831646

(NOTE: The Confidence Interval option is enabled by default. Remove this option to fasten computations.) Both MLE and Laplace approach are based on the createSequenceMatrix functions that returns the raw counts transition matrix.

R> createSequenceMatrix(stringchar = weathersOfDays)

	cloudy	rain	sunny
cloudy	50	37	40
rain	45	20	11
sunny	32	19	110

stringchar could contain NA values, and the transitions containing NA would be ignored.

An issue occurs when the sample contains only one realization of a state (say X_{β}) which is located at the end of the data sequence, since it yields to a row of zero (no sample to estimate the conditional distribution of the transition). In this case the estimated transition matrix is corrected assuming $p_{\beta,j} = 1/k$, being k the possible states.

Create sequence matrix can also be used to obtain raw count transition matrices from a given n * 2 matrix as the following example shows:

```
a b
a 0.6666667 0.3333333
b 0.5000000 0.5000000
```

A bootstrap estimation approach has been developed within the package in order to provide an indication of the variability of \hat{p}_{ij} estimates. The bootstrap approach implemented within the **markovchain** package follows these steps:

- 1. bootstrap the data sequences following the conditional distributions of states estimated from the original one. The default bootstrap samples is 10, as specified in nboot parameter of markovchainFit function.
- 2. apply MLE estimation on bootstrapped data sequences that are saved in bootStrapSamples slot of the returned list.
- 3. the $p^{BOOTSTRAP}_{ij}$ is the average of all p^{MLE}_{ij} across the bootStrapSamples list, normalized by row. A standardError of $p^{M\hat{L}E}_{ij}$ estimate is provided as well.

R> weatherFittedBOOT\$standardError

```
cloudy rain sunny cloudy 0.009090571 0.007116738 0.010486700 rain 0.010160151 0.010504598 0.007691898 sunny 0.008282303 0.006780500 0.009858170
```

The bootstrapping process can be done in parallel thanks to **RcppParallel** package (Allaire *et al.* 2016). Parallelized implementation is definitively suggested when the data sample size or the required number of bootstrap runs is high.

The parallel bootstrapping uses all the available cores on a machine by default. However, it is also possible to tune the number of threads used. Note that this should be done in R before calling the markovchainFit function. For example, the following code will set the number of threads to 4.

R> RcppParallel::setNumThreads(2)

For more details, please refer to **RcppParallel** web site.

For all the fitting methods, the logLikelihood (Skuriat-Olechnowska 2005) denoted in Equation 18 is provided.

$$LLH = \sum_{i,j} n_{ij} * log(p_{ij})$$
(18)

where n_{ij} is the entry of the frequency matrix and p_{ij} is the entry of the transition probability matrix.

R> weatherFittedMLE\$logLikelihood

[1] -344.2013

R> weatherFittedB00T\$logLikelihood

[1] -344.2779

Confidence matrices of estimated parameters (parametric for MLE, non - parametric for Boot-Strap) are available as well. The confidenceInterval is provided with the two matrices: lowerEndpointMatrix and upperEndpointMatrix. The confidence level (CL) is 0.95 by default and can be given as an argument of the function markovchainFit. This is used to obtain the standard score (z-score). From classical inference theory, if ci is the level of confidence required assuming normal distribution the zscore(ci) solves $\Phi\left(1-\left(\frac{1-ci}{2}\right)\right)$ Equations 19 and 20 (Skuriat-Olechnowska 2005) show the confidenceInterval of a fitting. Note that each entry of the matrices is bounded between 0 and 1.

$$LowerEndpoint_{ij} = p_{ij} - zscore(CL) * SE_{ij}$$
(19)

$$UpperEndpoint_{ij} = p_{ij} + zscore(CL) * SE_{ij}$$
(20)

R> weatherFittedMLE\$confidenceInterval

NULL

R> weatherFittedB00T\$confidenceInterval

\$confidenceLevel

[1] 0.95

\$lowerEndpointMatrix

```
cloudy rain sunny
cloudy 0.3755792 0.2842674 0.2962457
rain 0.5770419 0.2572460 0.1190695
sunny 0.1829298 0.1086893 0.6673895
```

\$upperEndpointMatrix

```
cloudy rain sunny cloudy 0.4054845 0.3076794 0.3307438 rain 0.6104658 0.2918031 0.1443736 sunny 0.2101761 0.1309952 0.6998200
```

A special function, multinomialConfidenceIntervals, has been written in order to obtain multinomial wise confidence intervals. The code has been based on and Rcpp translation of package's MultinomialCI functions Villacorta (2012) that were themselves based on the Sison and Glaz (1995) paper.

\$confidenceLevel

[1] 0.95

\$lowerEndpointMatrix

```
cloudy rain sunny cloudy 0.3070866 0.20472441 0.22834646 rain 0.4868421 0.15789474 0.03947368 sunny 0.1304348 0.04968944 0.61490683
```

\$upperEndpointMatrix

```
cloudy rain sunny cloudy 0.4938837 0.3915215 0.4151436 rain 0.7065811 0.3776337 0.2592127 sunny 0.2711488 0.1904034 0.7556208
```

The functions for fitting DTMC have mostly been rewritten in C++ using **Rcpp** Eddelbuettel (2013) since version 0.2.

It is also possible to fit a DTMC object from matrix or data.frame objects as shown in following code.

```
R> data(holson)
R> singleMc<-markovchainFit(data=holson[,2:12],name="holson")</pre>
```

1 1

The same applies for markovchainList. R> mcListFit<-markovchainListFit(data=holson[,2:6],name="holson")</pre> R> mcListFit\$estimate holson list of Markov chain(s) Markovchain 1 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 1 Markovchain 2 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 Markovchain 3 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: 1, 2 The transition matrix (by rows) is defined as follows: 1 0.8 0.2 2 0.5 0.5 Markovchain 4 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 2 1 1 0 2 1 0 Markovchain 5 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states:

The transition matrix (by rows) is defined as follows:

```
Markovchain 6
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 7
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 8
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 9
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
1, 3
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 10
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 11
```

A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 Markovchain 12 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 0.8 0.2 2 0.5 0.5 Markovchain 13 Unnamed Markov chain A 3 - dimensional discrete Markov Chain defined by the following states: 1, 2, 3 The transition matrix (by rows) is defined as follows: 2 1 3 1 0.0000000 0.5000000 0.5000000 2 0.0000000 0.0000000 1.0000000 3 0.3333333 0.3333333 0.3333333 Markovchain 14 Unnamed Markov chain A 3 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 2 3 1 0.3333333 0.3333333 0.3333333 2 1.0000000 0.0000000 0.0000000 3 1.0000000 0.0000000 0.0000000 Markovchain 15 Unnamed Markov chain A 3 - dimensional discrete Markov Chain defined by the following states: 1, 2, 3 The transition matrix (by rows) is defined as follows: 1 2 3 1 0.0000000 0.2000000 0.8000000 2 0.3333333 0.3333333 0.3333333 3 0.3333333 0.3333333 0.3333333 Markovchain 16

```
A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 0.7500000 0.2500000 0.0000000
Markovchain 17
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 18
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 19
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 20
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
3 0.5 0.5
Markovchain 21
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1 3
1 0.5 0.5
3 1.0 0.0
Markovchain 22
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 23
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 24
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 25
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
1 0.0000000 0.8000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 26
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                              3
1 0.3333333 0.3333333 0.3333333
2 0.7500000 0.2500000 0.0000000
3 1.0000000 0.0000000 0.0000000
```

```
Markovchain 27
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
2 1.0 0.0
Markovchain 28
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 29
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 30
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 31
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 32
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 33
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 34
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  3
3 1
Markovchain 35
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 36
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.6 0.4
2 0.5 0.5
Markovchain 37
Unnamed Markov chain
 A \, 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
1 0 1
2 0 1
```

```
Markovchain 38
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
2 1.0 0.0
Markovchain 39
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 40
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 41
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 42
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 43
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

Markovchain 49

```
1
1 1
Markovchain 44
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 45
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 46
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 47
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 48
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2 0.8
2 0.5 0.5
```

```
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 2
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 50
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 51
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 52
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 53
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 54
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Markovchain 55
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 56
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 57
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 58
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 59
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 60
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
   1 3
```

```
1 0.0 1.0
3 0.5 0.5
Markovchain 61
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 62
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 0.4 0.6
2 0.5 0.5
Markovchain 63
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 64
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 65
Unnamed Markov chain
 A \, 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
2 0.5 0.5
```

```
Markovchain 66
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
2 1.0 0.0
Markovchain 67
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 68
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 69
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 70
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 71
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1 1
```

Markovchain 77

```
Markovchain 72
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 73
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                             3
1 0.0000000 0.2000000 0.8000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 74
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
         1
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 75
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 76
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
2 0.5 0.5
Markovchain 78
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
2 1.0 0.0
Markovchain 79
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 3
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 80
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 81
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
       2
1 0.8 0.2
2 0.5 0.5
Markovchain 82
Unnamed Markov chain
```

A 2 - dimensional discrete Markov Chain defined by the following states:

```
1, 2
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 83
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 84
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 85
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 86
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 87
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
    1
1 0.6 0.4
2 0.5 0.5
```

```
Markovchain 88
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
          1
                              3
1 0.0000000 0.6666667 0.3333333
2 0.0000000 0.5000000 0.5000000
3 0.3333333 0.3333333 0.3333333
Markovchain 89
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 90
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 91
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
1 0.0000000 0.2000000 0.8000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 92
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
```

3 1.0000000 0.0000000 0.0000000

```
Markovchain 93
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 94
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 95
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 96
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 97
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 98
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1
1 0.75 0.25
2 1.00 0.00
Markovchain 99
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 100
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
3 0.5 0.5
Markovchain 101
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
1, 3
The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 102
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 103
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Markovchain 104
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 105
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 106
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 107
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 108
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
1, 2
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 109
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
```

```
1 1 0
2 1 0
Markovchain 110
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 111
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 112
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0000000 0.8000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 113
Unnamed Markov chain
A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
1 0.3333333 0.3333333 0.3333333
2 0.7500000 0.2500000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 114
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
```

```
1 1 0
2 1 0
Markovchain 115
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 116
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 3
1 0.0 1.0
3 0.5 0.5
Markovchain 117
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 118
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0000000 0.6000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 119
Unnamed Markov chain
 A \, 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.3333333 0.3333333 0.3333333
2 0.6666667 0.3333333 0.0000000
```

3 0.0000000 1.0000000 0.0000000 Markovchain 120 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 0 2 1 0 Markovchain 121 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 2 1 0.0 1.0 2 0.5 0.5 Markovchain 122 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 2 1 Markovchain 123 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 0.5 0.5 2 1.0 0.0 Markovchain 124 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 1

Markovchain 125

```
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 126
Unnamed Markov chain
A \, 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 127
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 128
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 129
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 130
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.4 0.6
```

1 1

```
2 0.5 0.5
Markovchain 131
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 132
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 3
1 0.8 0.2
3 0.5 0.5
Markovchain 133
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
         1
                              3
1 0.7500000 0.2500000 0.0000000
2 0.3333333 0.3333333 0.3333333
3 1.0000000 0.0000000 0.0000000
Markovchain 134
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 135
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
```

The transition matrix (by rows) is defined as follows:

```
Markovchain 136
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 137
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.6 0.4
2 0.5 0.5
Markovchain 138
Unnamed Markov chain
 A \, 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
         1
                              3
1 0.3333333 0.6666667 0.0000000
2 0.0000000 0.5000000 0.5000000
3 0.3333333 0.3333333 0.3333333
Markovchain 139
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
1, 2, 3
The transition matrix (by rows) is defined as follows:
1 0 0 1
2 0 0 1
3 0 0 1
Markovchain 140
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                    2
1 0.3333333 0.3333333 0.3333333
2 0.3333333 0.3333333 0.3333333
3 0.6000000 0.4000000 0.0000000
```

```
Markovchain 141
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 142
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 143
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
1, 3
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 144
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 145
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
         1
                              3
1 0.0000000 0.6000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 146
```

```
A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 147
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
3 0.5 0.5
Markovchain 148
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 3
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 149
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
3 0.5 0.5
Markovchain 150
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
         1
                    2
                              3
1 0.3333333 0.3333333 0.3333333
2 0.3333333 0.3333333 0.3333333
3 0.2000000 0.4000000 0.4000000
Markovchain 151
```

```
A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 152
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 153
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 3
1 0.0 1.0
3 0.5 0.5
Markovchain 154
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
3 1
Markovchain 155
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                              3
1 0.3333333 0.3333333 0.3333333
2 0.3333333 0.3333333 0.3333333
3 0.6000000 0.4000000 0.0000000
Markovchain 156
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
```

```
The transition matrix (by rows) is defined as follows:
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 157
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 3
1 0.5 0.5
3 1.0 0.0
Markovchain 158
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 159
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 160
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 161
Unnamed Markov chain
 A \, 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
```

```
Markovchain 162
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 163
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 164
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 165
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
   1
1 0.0 1.0
3 0.5 0.5
Markovchain 166
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 167
Unnamed Markov chain
A 3 - dimensional discrete Markov Chain defined by the following states:
```

```
1, 2, 3
 The transition matrix (by rows) is defined as follows:
        1 2
                             3
1 0.0000000 0.4000000 0.6000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 168
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
             2
        1
                             3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 169
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 170
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 171
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 172
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

1 1

3 0.5 0.5

```
Markovchain 173
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 174
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
       3
1 0.5 0.5
3 1.0 0.0
Markovchain 175
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 176
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 177
Unnamed Markov chain
 A \, 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
```

```
Markovchain 178
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
3 1
Markovchain 179
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 180
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 181
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.2 0.8
2 0.5 0.5
Markovchain 182
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 183
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 3
```

```
The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 184
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0.5 0.5
3 0.2 0.8
Markovchain 185
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
     2
2 0.00 1.00
3 0.75 0.25
Markovchain 186
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 2 3
2 0 1
3 0 1
Markovchain 187
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
1, 3
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 188
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

1 1

```
Markovchain 189
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 190
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    2
       3
2 0.5 0.5
3 0.2 0.8
Markovchain 191
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  2 3
2 0 1
3 0 1
Markovchain 192
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 193
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
3 0.5 0.5
```

```
Markovchain 194
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 195
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 196
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 197
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 198
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
2 0.5 0.5
Markovchain 199
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1 2
1 0.5 0.5
2 1.0 0.0
Markovchain 200
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 201
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 0.6 0.4
2 0.5 0.5
Markovchain 202
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 203
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 204
Unnamed Markov chain
 A \, 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 206
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 207
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 208
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
     1
1 0.75 0.25
2 1.00 0.00
Markovchain 209
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 210
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1
1 1
Markovchain 211
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 212
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 213
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 214
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 215
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 216
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 217
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 218
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 219
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 220
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
    1
1 0.6 0.4
2 0.5 0.5
Markovchain 221
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 222
```

```
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 2
 The transition matrix (by rows) is defined as follows:
1 0.2 0.8
2 0.5 0.5
Markovchain 223
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 224
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 225
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 226
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 227
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

1 1 Markovchain 228 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 Markovchain 229 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 Markovchain 230 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 1 Markovchain 231 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 0.0 1.0 3 0.5 0.5 Markovchain 232 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 0.5 0.5 3 1.0 0.0

Markovchain 233

Unnamed Markov chain

A 3 - dimensional discrete Markov Chain defined by the following states:

```
1, 2, 3
 The transition matrix (by rows) is defined as follows:
        1 2
                             3
1 0.0000000 0.2000000 0.8000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 234
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
         1
                   2
                             3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 235
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 236
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 237
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
                             3
1 0.2000000 0.2000000 0.6000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 238
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
```

```
The transition matrix (by rows) is defined as follows:
  1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 239
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.6 0.4
2 0.5 0.5
Markovchain 240
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 241
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 242
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 243
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.6 0.4
```

2 0.5 0.5 Markovchain 244 Unnamed Markov c

Unnamed Markov chain

A 2 - dimensional discrete Markov Chain defined by the following states:
1, 2

The transition matrix (by rows) is defined as follows:

1 2

1 1 0

2 1 0

Markovchain 245

Unnamed Markov chain

A 2 - dimensional discrete Markov Chain defined by the following states:

1, 3

The transition matrix (by rows) is defined as follows:

1 3

1 0.0 1.0

3 0.5 0.5

Markovchain 246

Unnamed Markov chain

A 1 - dimensional discrete Markov Chain defined by the following states:

The transition matrix (by rows) is defined as follows:

3

3 1

Markovchain 247

Unnamed Markov chain

A 2 - dimensional discrete Markov Chain defined by the following states:

1, 3

The transition matrix (by rows) is defined as follows:

1 3

1 0.5 0.5

3 1.0 0.0

Markovchain 248

Unnamed Markov chain

A $\,$ 1 - dimensional discrete Markov Chain defined by the following states:

1

The transition matrix (by rows) is defined as follows:

1

1 1

Markovchain 249

Unnamed Markov chain

```
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 250
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 251
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 252
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
2 0.0 1.0
Markovchain 253
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
         1
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 254
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1 3
1 0.5 0.5
3 1.0 0.0
Markovchain 255
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 256
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
         1
1 0.2000000 0.6000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 257
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
The transition matrix (by rows) is defined as follows:
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 258
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
         1
                    2
1 0.2000000 0.4000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 259
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 260
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 261
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                    2
1 0.0000000 0.4000000 0.6000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 262
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                    2
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 263
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.6 0.4
2 0.5 0.5
Markovchain 264
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
2
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 265
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
          1
                              3
1 0.3333333 0.3333333 0.3333333
2 0.3333333 0.3333333 0.3333333
3 0.8000000 0.2000000 0.0000000
Markovchain 266
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 267
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.6 0.4
2 0.5 0.5
Markovchain 268
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
1 0.6666667 0.3333333
2 0.5000000 0.5000000
Markovchain 269
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1 2
1 1 0
2 1 0
Markovchain 270
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 271
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 272
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 273
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 274
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
```

```
Markovchain 275
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
          1
                              3
1 0.0000000 0.7500000 0.2500000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 276
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
          1
                    2
                             3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 277
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
       2
1 0.0 1.0
2 0.5 0.5
Markovchain 278
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0.0 1.0
3 0.5 0.5
Markovchain 279
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
```

1 0.5 0.5 3 1.0 0.0

```
Markovchain 280
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
                              3
          1
1 0.0000000 0.6000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 281
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                             3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 282
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
         1
                             3
1 0.0000000 0.2000000 0.8000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 283
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                    2
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 284
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Markovchain 285
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
          1
                    2
1 0.0000000 0.6000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 286
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.3333333 0.3333333 0.3333333
2 0.3333333 0.6666667 0.0000000
3 0.0000000 1.0000000 0.0000000
Markovchain 287
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 288
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 289
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 291
Unnamed Markov chain
A \, 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 0.6 0.4
2 0.5 0.5
Markovchain 292
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 0 1
2 0 1
Markovchain 293
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
2 1.0 0.0
Markovchain 294
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2 0.8
2 0.5 0.5
Markovchain 295
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
1, 2, 3
```

```
The transition matrix (by rows) is defined as follows:
1 0.0000000 1.0000000 0.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 296
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
     2
2 1.00 0.00
3 0.75 0.25
Markovchain 297
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
         1
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 298
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.6 0.4
2 0.5 0.5
Markovchain 299
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 300
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 301
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 302
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 0.4 0.6
2 0.5 0.5
Markovchain 303
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 304
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 305
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 306
```

```
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 307
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 308
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2500000 0.7500000 0.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 309
Unnamed Markov chain
A 3 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 310
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 311
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 312
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
          1
                             3
1 0.0000000 0.8000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 313
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0 1
3 0 1
Markovchain 314
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0.5 0.5
3 0.6 0.4
Markovchain 315
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 316
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 317
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 318
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 319
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 320
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
       2
1 0.6 0.4
2 0.5 0.5
Markovchain 321
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                   2
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
```

```
Markovchain 322
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 323
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
1 0.0000000 0.6000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 324
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 2 3
2 0 1
3 0 1
Markovchain 325
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 3
3 1
Markovchain 326
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  3
3 1
Markovchain 327
Unnamed Markov chain
```

A 1 - dimensional discrete Markov Chain defined by the following states:

```
The transition matrix (by rows) is defined as follows:
3 1
Markovchain 328
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 329
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 330
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 331
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 332
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 334
Unnamed Markov chain
A \, 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2 0.8
2 0.5 0.5
Markovchain 335
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 0 1
2 1 0
Markovchain 336
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
          1
                    2
                              3
1 0.0000000 0.2500000 0.7500000
2 0.0000000 1.0000000 0.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 337
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
         1
                              3
1 0.3333333 0.3333333 0.3333333
2 0.5000000 0.5000000 0.0000000
3 0.0000000 0.6666667 0.3333333
Markovchain 338
```

Unnamed Markov chain

```
A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0000000 1.0000000 0
2 0.6666667 0.3333333 0
3 1.0000000 0.0000000 0
Markovchain 339
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 340
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 341
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
3 0.5 0.5
Markovchain 342
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 343
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 344
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 345
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 346
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 347
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
1 0.0000000 0.4000000 0.6000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 348
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 2 3
2 0 1
3 0 1
```

```
Markovchain 349
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 350
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 351
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 352
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.4 0.6
2 0.5 0.5
Markovchain 353
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
1 0 1
2 0 1
Markovchain 354
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 2
```

```
The transition matrix (by rows) is defined as follows:
1 0.5 0.5
2 0.4 0.6
Markovchain 355
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
          1
                              3
1 0.0000000 1.0000000 0.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 356
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
          2
2 1.0000000 0.0000000
3 0.6666667 0.3333333
Markovchain 357
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                   2
1 0.3333333 0.3333333 0.3333333
2 0.2500000 0.7500000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 358
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 359
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 3
```

```
The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 360
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
3 1
Markovchain 361
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    2
2 0.5 0.5
3 0.2 0.8
Markovchain 362
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 0.2500000 0.7500000 0.0000000
Markovchain 363
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 2
 The transition matrix (by rows) is defined as follows:
         1
1 1.0000000 0.0000000
2 0.6666667 0.3333333
Markovchain 364
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
```

```
1 1 0
2 1 0
Markovchain 365
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 366
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 3
1 0.0 1.0
3 0.5 0.5
Markovchain 367
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0.5 0.5
3 1.0 0.0
Markovchain 368
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
2 1.0 0.0
Markovchain 369
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 371
Unnamed Markov chain
A \, 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 372
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
          1
                              3
1 0.4000000 0.4000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 373
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
       2 3
1 0.5 0.5 0
2 1.0 0.0 0
3 1.0 0.0 0
Markovchain 374
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
     1
1 0.25 0.75
2 0.00 1.00
Markovchain 375
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
```

Unnamed Markov chain

```
1, 2
 The transition matrix (by rows) is defined as follows:
1 0.00 1.00
2 0.75 0.25
Markovchain 376
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
          1
                    2
1 0.0000000 0.3333333 0.6666667
2 0.5000000 0.5000000 0.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 377
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 378
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 3
1 0.0 1.0
3 0.5 0.5
Markovchain 379
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
         1
                              3
1 0.3333333 0.3333333 0.3333333
2 0.3333333 0.3333333 0.3333333
3 0.4000000 0.4000000 0.2000000
Markovchain 380
```

```
A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 381
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                    2
1 0.0000000 0.2000000 0.8000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 382
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
                              3
         1
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 383
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 384
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 385
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
```

```
1, 2
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 386
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 387
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 388
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 389
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
1, 2
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 390
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
   1 3
```

```
1 0.0 1.0
3 0.5 0.5
Markovchain 391
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0.5 0.5
3 0.2 0.8
Markovchain 392
Unnamed Markov chain
A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
         1
             2
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 393
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 394
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 395
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

Markovchain 396

```
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 2
 The transition matrix (by rows) is defined as follows:
1 0.2 0.8
2 0.5 0.5
Markovchain 397
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 398
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 399
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
2 0.5 0.5
Markovchain 400
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 1
Markovchain 401
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
2
    1
1 0.5 0.5
2 1.0 0.0
Markovchain 402
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
1 0.0000000 0.8000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 403
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 404
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 405
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                              3
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 406
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
```

1, 3

1, 2, 3

```
The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 407
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 408
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
2 0.0 1.0
Markovchain 409
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                   2
1 0.0000000 0.5000000 0.5000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 410
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
    2 3
1 1 0.0 0.0
2 0 1.0 0.0
3 0 0.5 0.5
Markovchain 411
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
  1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 412
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 413
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 414
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
1 0.2000000 0.6000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 415
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
The transition matrix (by rows) is defined as follows:
 1 2 3
1 0 1 0
2 0 1 0
3 0 0 1
Markovchain 416
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
2 3
2 1 0
3 1 0
Markovchain 417
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0.2 0.8
3 0.5 0.5
Markovchain 418
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                    2
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 419
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 420
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
1, 2
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 421
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

1 1

```
Markovchain 422
```

Unnamed Markov chain

A 2 - dimensional discrete Markov Chain defined by the following states:

1, 2

The transition matrix (by rows) is defined as follows:

1 2

1 0.8 0.2

2 0.5 0.5

Markovchain 423

Unnamed Markov chain

A 2 - dimensional discrete Markov Chain defined by the following states:

1, 2

The transition matrix (by rows) is defined as follows:

1 2

1 0.75 0.25

2 0.00 1.00

Markovchain 424

Unnamed Markov chain

A 2 - dimensional discrete Markov Chain defined by the following states:

1, 2

The transition matrix (by rows) is defined as follows:

1 2

1 0.0 1.0

2 0.5 0.5

Markovchain 425

Unnamed Markov chain

A 3 - dimensional discrete Markov Chain defined by the following states:

1, 2, 3

The transition matrix (by rows) is defined as follows:

1 2 3

1 0.0000000 0.0000000 1.0000000

2 0.0000000 0.5000000 0.5000000

3 0.3333333 0.3333333 0.3333333

Markovchain 426

Unnamed Markov chain

A 3 - dimensional discrete Markov Chain defined by the following states:

1. 2. 3

The transition matrix (by rows) is defined as follows:

1 2 3

1 0.3333333 0.3333333 0.3333333

2 1.0000000 0.0000000 0.0000000

3 1.0000000 0.0000000 0.0000000 Markovchain 427 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 Markovchain 428 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 Markovchain 429 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 0.6 0.4 2 0.5 0.5 Markovchain 430 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: 1, 2 The transition matrix (by rows) is defined as follows: 1 1 0 2 1 0 Markovchain 431 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states:

Markovchain 432

1 1

Unnamed Markov chain

A 1 - dimensional discrete Markov Chain defined by the following states:

The transition matrix (by rows) is defined as follows:

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 433
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
          1
                              3
1 0.0000000 0.8000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 434
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
          1
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 435
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 436
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 437
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
```

```
1 0.6 0.4
2 0.5 0.5
Markovchain 438
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 439
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 440
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 441
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 442
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 443
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 444
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 445
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 446
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.4 0.6
2 0.5 0.5
Markovchain 447
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 448
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Markovchain 449
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 450
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 451
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 2
1 0.2 0.8
2 0.5 0.5
Markovchain 452
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 453
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 454
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

1 1 1

```
Markovchain 455
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2 0.8
2 0.5 0.5
Markovchain 456
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 457
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.4 0.6
2 0.5 0.5
Markovchain 458
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                   2
         1
                              3
1 0.0000000 0.5000000 0.5000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 459
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
1 0.3333333 0.3333333 0.3333333
```

```
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 460
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 461
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 462
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 463
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
1, 2
The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 464
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 465
```

```
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 466
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.6 0.4
2 0.5 0.5
Markovchain 467
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
1 0.6666667 0.3333333
2 1.0000000 0.0000000
Markovchain 468
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 0 1
Markovchain 469
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 470
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1
1 1
Markovchain 471
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 472
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 473
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 474
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
1 0.2500000 0.5000000 0.2500000
2 0.0000000 1.0000000 0.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 475
Unnamed Markov chain
 A \, 3 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
```

```
Markovchain 476
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 477
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 478
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 3
The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 479
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 480
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 481
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
```

Markovchain 487

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 482
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 483
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 484
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 485
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
    1
1 0.2 0.8
2 0.5 0.5
Markovchain 486
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.00 1.00
2 0.25 0.75
```

```
A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
         1
                   2
1 0.0000000 1.0000000 0.0000000
2 0.0000000 0.5000000 0.5000000
3 0.3333333 0.3333333 0.3333333
Markovchain 488
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 489
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 490
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
1, 2
 The transition matrix (by rows) is defined as follows:
1 0.4 0.6
2 0.5 0.5
Markovchain 491
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 492
```

```
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 493
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 494
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 495
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
1 0.6000000 0.2000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 496
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
            2
1 0 0.6666667 0.3333333
2 0 0.0000000 1.0000000
3 0 0.0000000 1.0000000
Markovchain 497
Unnamed Markov chain
```

A 3 - dimensional discrete Markov Chain defined by the following states:

1, 2, 3

```
The transition matrix (by rows) is defined as follows:
        1 2 3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 498
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.4 0.6
2 0.5 0.5
Markovchain 499
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                   2
1 0.0000000 0.5000000 0.5000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 500
Unnamed Markov chain
A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                  2
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 501
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 502
Unnamed Markov chain
```

A 1 - dimensional discrete Markov Chain defined by the following states:

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 503
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 504
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 505
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
1, 2
The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 506
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 507
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.6000000 0.2000000 0.2000000
2 0.3333333 0.3333333 0.3333333
```

3 0.3333333 0.3333333 0.3333333

```
Markovchain 508
Unnamed Markov chain
A 3 - dimensional discrete Markov Chain defined by the following states:
1, 2, 3
The transition matrix (by rows) is defined as follows:
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 509
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 510
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 511
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 512
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 513
```

```
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 514
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 515
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 516
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 517
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
3 0.5 0.5
Markovchain 518
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 3
1 0 1
```

3 0 1

```
Markovchain 519
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
3 1
Markovchain 520
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 521
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 522
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
1, 2
 The transition matrix (by rows) is defined as follows:
1 0.6 0.4
2 0.5 0.5
Markovchain 523
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 524
```

Markovchain 529

```
A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0000000 0.2000000 0.8000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 525
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
         1
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 0.0000000 0.5000000 0.5000000
Markovchain 526
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
       2 3
    1
1 1.0 0.0 0
2 1.0 0.0 0
3 0.5 0.5 0
Markovchain 527
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
     1
1 0.75 0.25
2 1.00 0.00
Markovchain 528
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 0 1
2 0 1
```

```
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
2 1.0 0.0
Markovchain 530
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 531
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 3
1 0.0 1.0
3 0.5 0.5
Markovchain 532
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 533
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 534
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

1, 2

```
1
       2
1 0.6 0.4
2 0.5 0.5
Markovchain 535
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 536
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                   2
1 0.3333333 0.3333333 0.3333333
2 0.3333333 0.3333333 0.3333333
3 0.8000000 0.2000000 0.0000000
Markovchain 537
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 538
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 539
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 0.6 0.4
2 0.5 0.5
Markovchain 540
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 541
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 542
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 543
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
3 0.5 0.5
Markovchain 544
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
```

```
Markovchain 545
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 546
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 547
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 548
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
          1
                    2
                             3
1 0.0000000 0.4000000 0.6000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 549
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                   2
         1
                             3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 550
```

```
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 551
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 552
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 553
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
1 0.4000000 0.4000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 554
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
The transition matrix (by rows) is defined as follows:
 1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 555
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1
1 1
Markovchain 556
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 557
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 558
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 559
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 560
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Markovchain 561
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 562
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 563
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.6 0.4
2 0.5 0.5
Markovchain 564
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 565
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 566
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

1 1

```
1
1 1
Markovchain 567
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 568
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 0.5 0.5
2 0.0 1.0
Markovchain 569
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 570
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 3
1 0.5 0.5
3 1.0 0.0
Markovchain 571
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
Markovchain 572
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 573
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 3
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 574
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 575
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
1, 2
 The transition matrix (by rows) is defined as follows:
1 0.2 0.8
2 0.5 0.5
Markovchain 576
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 577
```

```
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
2 0.5 0.5
Markovchain 578
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
2 1.0 0.0
Markovchain 579
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 580
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.2 0.8
2 0.5 0.5
Markovchain 581
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
                              3
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 582
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 3
```

```
The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 583
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 584
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 585
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 586
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 587
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
```

1 2 3 1 1 0 0

```
Markovchain 588
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
                              3
          1
1 0.2000000 0.6000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 589
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 590
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
         1
                             3
1 0.0000000 0.2000000 0.8000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 591
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                    2
                              3
1 0.3333333 0.3333333 0.3333333
2 0.0000000 0.0000000 1.0000000
3 0.5000000 0.2500000 0.2500000
Markovchain 592
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
1, 2, 3
 The transition matrix (by rows) is defined as follows:
```

```
2 1 0 0
3 1 0 0
Markovchain 593
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 594
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 595
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 596
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 597
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 598
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 599
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 600
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 601
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 602
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 603
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 604
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 605
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 606
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 607
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 3
1 0.0 1.0
3 0.5 0.5
Markovchain 608
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 609
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Markovchain 610
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 611
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 612
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 3
The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 613
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 614
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 615
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
2
1 0.0000000 0.4000000 0.6000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 616
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0.5 0.5
3 1.0 0.0
Markovchain 617
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
1 0.3333333 0.3333333 0.3333333
2 0.2500000 0.5000000 0.2500000
3 0.0000000 1.0000000 0.0000000
Markovchain 618
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 619
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 620
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

1 1 0 2 1 0

```
1
1 1
Markovchain 621
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2 0.8
2 0.5 0.5
Markovchain 622
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1.00 0.00
2 0.75 0.25
Markovchain 623
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 624
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.2 0.8
2 0.5 0.5
Markovchain 625
Unnamed Markov chain
 A \, 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
```

```
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
          1
                    2
1 0.0000000 0.6000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 627
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 628
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 629
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 630
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 631
```

```
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 632
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 633
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 634
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 635
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 636
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
                              3
1 0.4000000 0.4000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
```

```
Markovchain 637
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 638
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0000000 0.2000000 0.8000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 639
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  2 3
2 1 0
3 1 0
Markovchain 640
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
2 1.0 0.0
Markovchain 641
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Markovchain 642
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 643
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 644
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2000000 0.2000000 0.6000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 645
Unnamed Markov chain
A 3 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 646
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 3
1 0.0 1.0
3 0.5 0.5
Markovchain 647
```

```
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 648
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 649
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 650
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                    2
1 0.0000000 0.8000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 651
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 652
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 653
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
2 0.5 0.5
Markovchain 654
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    2
2 0.2 0.8
3 0.5 0.5
Markovchain 655
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 656
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 2
 The transition matrix (by rows) is defined as follows:
1 0.4 0.6
2 0.5 0.5
Markovchain 657
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
```

```
1 1 0
2 1 0
Markovchain 658
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 659
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 660
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.4 0.6
2 0.5 0.5
Markovchain 661
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
          1
                    2
1 1.0000000 0.0000000
2 0.6666667 0.3333333
Markovchain 662
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
```

```
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 2
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
2 0.5 0.5
Markovchain 664
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
2 1.0 0.0
Markovchain 665
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 666
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
          1
                    2
                             3
1 0.0000000 0.6000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 667
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
         1
                             3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 668
```

```
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 669
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
3 1
Markovchain 670
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 671
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
3 0.5 0.5
Markovchain 672
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 673
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1
1 1
Markovchain 674
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 675
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 676
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 677
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 678
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                   2
         1
1 0.0000000 0.6000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 679
```

```
A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 680
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.6 0.4
2 0.5 0.5
Markovchain 681
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 2
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
2 0.5 0.5
Markovchain 682
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 683
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 684
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 2
```

```
The transition matrix (by rows) is defined as follows:
1 0.4 0.6
2 0.5 0.5
Markovchain 685
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 686
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 687
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 688
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 689
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.6 0.4
2 0.5 0.5
Markovchain 691
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 692
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 693
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 694
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2500000 0.5000000 0.2500000
2 0.0000000 1.0000000 0.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 695
Unnamed Markov chain
```

A 3 - dimensional discrete Markov Chain defined by the following states:

```
1, 2, 3
The transition matrix (by rows) is defined as follows:
1 0 1 0
2 0 1 0
3 1 0 0
Markovchain 696
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 697
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 698
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 699
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 700
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
```

3 0.5 0.5 Markovchain 701 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 0.5 0.5 3 1.0 0.0 Markovchain 702 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 Markovchain 703 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 Markovchain 704 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 Markovchain 705 Unnamed Markov chain A 1 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1

Markovchain 706

Unnamed Markov chain

A $\,$ 1 - dimensional discrete Markov Chain defined by the following states:

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 707
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.4 0.6
2 0.5 0.5
Markovchain 708
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 709
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 710
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 711
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 712
```

```
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 713
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 714
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
          1
                              3
1 0.0000000 0.2000000 0.8000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 715
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
          1
                    2
                             3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 716
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 717
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 718
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 719
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 720
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 721
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 722
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 723
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 724
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
          1
                              3
1 0.4000000 0.4000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 725
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
  1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 726
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 727
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 728
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

1 1 0 0 2 1 0 0 3 1 0 0

```
1 1
Markovchain 729
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 730
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 731
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 732
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
1 0.2500000 0.7500000 0.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 733
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2 3
```

```
Markovchain 734
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 735
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
         1
1 0.0000000 0.6000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 736
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
                              3
         1
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 737
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 738
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 739
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 0.6 0.4
2 0.5 0.5
Markovchain 740
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
          1
                    2
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 741
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 3
1 0.5 0.5
3 1.0 0.0
Markovchain 742
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.4 0.6
2 0.5 0.5
Markovchain 743
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 744
Unnamed Markov chain
```

A 2 - dimensional discrete Markov Chain defined by the following states:

```
2, 3
 The transition matrix (by rows) is defined as follows:
2 0.5 0.5
3 0.2 0.8
Markovchain 745
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 2 3
2 1 0
3 1 0
Markovchain 746
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
2 1.0 0.0
Markovchain 747
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 748
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 749
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Markovchain 750
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 751
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.6 0.4
2 0.5 0.5
Markovchain 752
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 753
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 754
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2 0.8
2 0.5 0.5
Markovchain 755
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
```

```
1, 2
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
2 0.5 0.5
Markovchain 756
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 757
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 758
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 759
Unnamed Markov chain
A \, 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 760
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.6 0.4
2 0.5 0.5
```

```
Markovchain 761
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
1 0.6666667 0.3333333
2 0.5000000 0.5000000
Markovchain 762
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 763
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.4 0.6
2 0.5 0.5
Markovchain 764
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                    2
1 0.5000000 0.5000000
2 0.6666667 0.3333333
Markovchain 765
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
```

Unnamed Markov chain A 3 - dimensional discrete Markov Chain defined by the following states: 1, 2, 3 The transition matrix (by rows) is defined as follows: 1 2 1 0.0000000 0.4000000 0.6000000 2 0.3333333 0.3333333 0.3333333 3 0.3333333 0.3333333 0.3333333 Markovchain 767 Unnamed Markov chain A 3 - dimensional discrete Markov Chain defined by the following states: 1, 2, 3 The transition matrix (by rows) is defined as follows: 2 1 0.3333333 0.3333333 0.3333333 2 1.0000000 0.0000000 0.0000000 3 1.0000000 0.0000000 0.0000000 Markovchain 768 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 1 0.0 1.0 3 0.5 0.5 Markovchain 769 Unnamed Markov chain A 2 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 3 1 0.5 0.5 3 1.0 0.0 Markovchain 770 Unnamed Markov chain A 3 - dimensional discrete Markov Chain defined by the following states: The transition matrix (by rows) is defined as follows: 1 2 1 0.0000000 0.2000000 0.8000000

2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333

```
Markovchain 771
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                   2
                              3
         1
1 0.3333333 0.3333333 0.3333333
2 0.0000000 1.0000000 0.0000000
3 0.7500000 0.2500000 0.0000000
Markovchain 772
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.6666667 0.3333333
2 0.5000000 0.5000000
Markovchain 773
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 774
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 775
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.4 0.6
2 0.5 0.5
Markovchain 776
```

```
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 777
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2 0.8
2 0.5 0.5
Markovchain 778
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 0 1
2 0 1
Markovchain 779
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0.6 0.4
3 0.5 0.5
Markovchain 780
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0.6666667 0.3333333
3 0.5000000 0.5000000
Markovchain 781
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
```

```
The transition matrix (by rows) is defined as follows:
          1
                   2
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 782
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.4 0.6
2 0.5 0.5
Markovchain 783
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 784
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 785
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 786
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
                             3
1 0.0000000 0.6000000 0.4000000
```

```
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 787
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                    2
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 788
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
3 0.5 0.5
Markovchain 789
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 3
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 790
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
3 0.5 0.5
Markovchain 791
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
```

```
3 1.0 0.0
```

Unnamed Markov chain

A 2 - dimensional discrete Markov Chain defined by the following states:

1, 3

The transition matrix (by rows) is defined as follows:

1 3

1 0.0 1.0

3 0.5 0.5

Markovchain 793

Unnamed Markov chain

A 2 - dimensional discrete Markov Chain defined by the following states:

1, 3

The transition matrix (by rows) is defined as follows:

1 3

1 0.5 0.5

3 1.0 0.0

Markovchain 794

Unnamed Markov chain

A $\,$ 1 - dimensional discrete Markov Chain defined by the following states:

1

The transition matrix (by rows) is defined as follows:

1

1 1

Markovchain 795

Unnamed Markov chain

A 3 - dimensional discrete Markov Chain defined by the following states:

1, 2, 3

The transition matrix (by rows) is defined as follows:

1 2

1 0.0000000 0.8000000 0.2000000

2 0.3333333 0.3333333 0.3333333

3 0.3333333 0.3333333 0.3333333

Markovchain 796

Unnamed Markov chain

A $\,$ 3 - dimensional discrete Markov Chain defined by the following states:

1, 2, 3

The transition matrix (by rows) is defined as follows:

2 3

1 0.3333333 0.3333333 0.3333333

2 1.0000000 0.0000000 0.0000000

3 1.0000000 0.0000000 0.0000000

```
Markovchain 797
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 798
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 799
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
         1
1 0.0000000 0.6000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 800
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 801
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
3 0.5 0.5
```

```
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 803
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 804
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 2
1 0.4 0.6
2 0.5 0.5
Markovchain 805
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 806
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2000000 0.4000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 807
Unnamed Markov chain
A 3 - dimensional discrete Markov Chain defined by the following states:
```

```
1, 2, 3
 The transition matrix (by rows) is defined as follows:
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 808
Unnamed Markov chain
A \, 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 809
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
2 0.5 0.5
Markovchain 810
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0.0 1.0
3 0.5 0.5
Markovchain 811
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 812
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1
1 1
Markovchain 813
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 814
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 815
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 816
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 817
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 818
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 2
```

```
The transition matrix (by rows) is defined as follows:
1 0.6 0.4
2 0.5 0.5
Markovchain 819
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 820
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 821
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 822
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 823
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 824
```

```
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 825
Unnamed Markov chain
A \, 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 826
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 827
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 828
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 829
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
```

```
2 1 0
```

```
Markovchain 830
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.6 0.4
2 0.5 0.5
Markovchain 831
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 832
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 833
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
2 1.0 0.0
Markovchain 834
Unnamed Markov chain
 A \, 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                              3
1 0.0000000 0.3333333 0.6666667
2 1.0000000 0.0000000 0.0000000
```

3 0.3333333 0.3333333 0.3333333

```
Markovchain 835
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 836
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1 3
1 0.0 1.0
3 0.5 0.5
Markovchain 837
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
         1
                              3
1 0.3333333 0.3333333 0.3333333
2 0.3333333 0.3333333 0.3333333
3 0.2000000 0.8000000 0.0000000
Markovchain 838
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 839
Unnamed Markov chain
 A \, 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.4 0.6
2 0.5 0.5
```

```
Markovchain 840
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 841
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                              3
1 0.2000000 0.6000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 842
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1 2 3
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 843
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 844
Unnamed Markov chain
 A \, 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 846
Unnamed Markov chain
A \, 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 847
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 848
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 849
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.6 0.4
2 0.5 0.5
Markovchain 850
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
1 0.0000000 0.0000000 1.0000000
```

```
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 851
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 852
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 853
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 854
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 855
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                              3
1 0.0000000 0.8000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
```

```
Markovchain 856
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
          1
                    2
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 857
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0000000 0.4000000 0.6000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 858
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 859
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 860
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

```
Markovchain 861
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 862
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 863
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 864
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 865
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 866
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

Unnamed Markov chain

```
Markovchain 867
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.4 0.6
2 0.5 0.5
Markovchain 868
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 869
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
2 0.5 0.5
Markovchain 870
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
2 1.0 0.0
Markovchain 871
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 872
```

```
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 873
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 874
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 875
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
1, 3
The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 876
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 877
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2 0.8
```

```
2 0.5 0.5
Markovchain 878
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 879
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
       2
1 0.4 0.6
2 0.5 0.5
Markovchain 880
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 881
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
```

Unnamed Markov chain

A 2 - dimensional discrete Markov Chain defined by the following states:

The transition matrix (by rows) is defined as follows:

1 2 1 0.75 0.25

2 1.00 0.00

```
Markovchain 883
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
Markovchain 884
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 885
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 886
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
          1
                    2
                              3
1 0.4000000 0.4000000 0.2000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 887
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
 1 2 3
1 1 0 0
2 1 0 0
3 0 1 0
Markovchain 888
```

Unnamed Markov chain

```
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 889
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 890
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.6 0.4
2 0.5 0.5
Markovchain 891
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.3333333 0.6666667
2 0.0000000 1.0000000
Markovchain 892
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 893
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1 3
1 0.2 0.8
3 0.5 0.5
Markovchain 894
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
1 0.0000000 1.0000000 0.0000000
2 0.3333333 0.3333333 0.3333333
3 0.7500000 0.2500000 0.0000000
Markovchain 895
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 896
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
3 1
Markovchain 897
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 1, 3
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 898
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1 1
Markovchain 899
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 900
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 901
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 902
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
   1
1 0.0 1.0
3 0.5 0.5
Markovchain 903
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
```

Unnamed Markov chain

A 2 - dimensional discrete Markov Chain defined by the following states:

```
1, 3
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 905
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 906
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
2 0.5 0.5
Markovchain 907
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
2 0.8 0.2
Markovchain 908
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                              3
1 0.0000000 0.0000000 1.0000000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 909
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
```

```
The transition matrix (by rows) is defined as follows:
          1
                   2
1 0.3333333 0.3333333 0.3333333
2 0.3333333 0.3333333 0.3333333
3 0.4000000 0.6000000 0.0000000
Markovchain 910
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 911
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 912
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
3 0.5 0.5
Markovchain 913
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
1, 3
 The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 914
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

1 1

```
Markovchain 915
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 916
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 917
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 918
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2500000 0.0000000 0.7500000
2 0.0000000 0.0000000 1.0000000
3 0.3333333 0.3333333 0.3333333
Markovchain 919
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

1 1.0000000 0.0000000 0.0000000 2 0.3333333 0.3333333 0.3333333

```
3 0.7500000 0.2500000 0.0000000
```

Unnamed Markov chain

A 2 - dimensional discrete Markov Chain defined by the following states:

1, 2

The transition matrix (by rows) is defined as follows:

- 1 2
- 1 1 0
- 2 1 0

Markovchain 921

Unnamed Markov chain

A 3 - dimensional discrete Markov Chain defined by the following states:

1, 2, 3

The transition matrix (by rows) is defined as follows:

. 2

- 1 0.6000000 0.2000000 0.2000000
- 2 0.3333333 0.3333333 0.3333333
- 3 0.3333333 0.3333333 0.3333333

Markovchain 922

Unnamed Markov chain

A 3 - dimensional discrete Markov Chain defined by the following states:

1, 2, 3

The transition matrix (by rows) is defined as follows:

- 1 2 3
- 1 0 0 1
- 2 0 1 0
- 3 0 1 0

Markovchain 923

Unnamed Markov chain

A 3 - dimensional discrete Markov Chain defined by the following states:

1, 2, 3

The transition matrix (by rows) is defined as follows:

2

- 1 0.3333333 0.3333333 0.3333333
- 2 0.5000000 0.5000000 0.0000000
- 3 0.0000000 1.0000000 0.0000000

Markovchain 924

Unnamed Markov chain

A 2 - dimensional discrete Markov Chain defined by the following states:

1. 2

The transition matrix (by rows) is defined as follows:

1 2

```
1 1 0
2 1 0
Markovchain 925
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 926
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 927
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.8 0.2
2 0.5 0.5
Markovchain 928
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
     1
1 0.75 0.25
2 1.00 0.00
Markovchain 929
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
  1 2
1 1 0
2 1 0
```

```
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 931
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 932
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 933
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.2 0.8
2 0.5 0.5
Markovchain 934
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
1, 2
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 935
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1 1
```

```
Markovchain 936
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.2 0.8
2 0.5 0.5
Markovchain 937
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0000000 1.0000000 0.0000000
2 0.0000000 0.2500000 0.7500000
3 0.3333333 0.3333333 0.3333333
Markovchain 938
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 939
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 940
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 0.0000000 0.6000000 0.4000000
```

2 0.3333333 0.3333333 0.3333333

1 1

```
3 0.3333333 0.3333333 0.3333333
Markovchain 941
Unnamed Markov chain
A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
         1 2
                             3
1 0.3333333 0.3333333 0.3333333
2 0.3333333 0.3333333 0.3333333
3 1.0000000 0.0000000 0.0000000
Markovchain 942
Unnamed Markov chain
A 3 - dimensional discrete Markov Chain defined by the following states:
1, 2, 3
The transition matrix (by rows) is defined as follows:
1 1 0 0
2 1 0 0
3 1 0 0
Markovchain 943
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
1, 2
The transition matrix (by rows) is defined as follows:
1 0.6 0.4
2 0.5 0.5
Markovchain 944
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 945
Unnamed Markov chain
```

A 1 - dimensional discrete Markov Chain defined by the following states:

The transition matrix (by rows) is defined as follows:

```
Markovchain 946
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 947
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 948
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 949
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 950
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 951
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
   1
```

```
1 0.2 0.8
2 0.5 0.5
Markovchain 952
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 953
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 0.4 0.6
2 0.5 0.5
Markovchain 954
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 955
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
2 0.5 0.5
Markovchain 956
Unnamed Markov chain
 A \, 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0.0 1.0
3 0.5 0.5
```

```
Markovchain 957
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.5 0.5
3 1.0 0.0
Markovchain 958
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 959
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 960
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 961
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 962
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
```

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 963
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 964
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 965
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 966
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1 2
1 1 0
2 1 0
Markovchain 967
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
```

Markovchain 968

Unnamed Markov chain

```
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
                              3
          1
1 0.0000000 0.6000000 0.4000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 969
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
                             3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 970
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 971
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
 1
1 1
Markovchain 972
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.8 0.2
2 0.5 0.5
Markovchain 973
```

```
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 974
Unnamed Markov chain
A \, 1 - dimensional discrete Markov Chain defined by the following states:
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 975
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                    2
          1
                              3
1 0.0000000 0.4000000 0.6000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 976
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
          1
                    2
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 0.6666667 0.3333333 0.0000000
Markovchain 977
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1 0
2 1 0
Markovchain 978
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
```

```
1, 3
 The transition matrix (by rows) is defined as follows:
1 0.0 1.0
3 0.5 0.5
Markovchain 979
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
2 0.5 0.5
3 0.4 0.6
Markovchain 980
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
                   2
         1
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 981
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 982
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 983
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
```

```
1 1
Markovchain 984
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 985
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 986
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
   1
1 0.0 1.0
3 0.5 0.5
Markovchain 987
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
1, 3
The transition matrix (by rows) is defined as follows:
1 0.5 0.5
3 1.0 0.0
Markovchain 988
Unnamed Markov chain
A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 989
```

Unnamed Markov chain

A 1 - dimensional discrete Markov Chain defined by the following states:

```
The transition matrix (by rows) is defined as follows:
1 1
Markovchain 990
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 991
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
  1
1 1
Markovchain 992
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 993
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 994
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
         1
                   2
1 0.0000000 0.2000000 0.8000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
```

3 0.5 0.5

```
Markovchain 995
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
          1
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 996
Unnamed Markov chain
 A 1 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
1 1
Markovchain 997
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                    2
                              3
         1
1 0.0000000 0.2000000 0.8000000
2 0.3333333 0.3333333 0.3333333
3 0.3333333 0.3333333 0.3333333
Markovchain 998
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 1, 2, 3
 The transition matrix (by rows) is defined as follows:
         1
                    2
                              3
1 0.3333333 0.3333333 0.3333333
2 1.0000000 0.0000000 0.0000000
3 1.0000000 0.0000000 0.0000000
Markovchain 999
Unnamed Markov chain
 A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    1
1 0.0 1.0
```

Finally, given a list object, it is possible to fit a markovchain object or to obtain the raw transition matrix.

```
R> c1<-c("a","b","a","a","c","c","a")
R> c2<-c("b")
R> c3<-c("c","a","a","c")
R> c4<-c("b","a","b","a","a","c","b")
R> c5<-c("a","a","c",NA)
R> c6<-c("b","c","b","c","a")
R> mylist<-list(c1,c2,c3,c4,c5,c6)
R> mylistMc<-markovchainFit(data=mylist)
R> mylistMc
```

\$estimate

MLE Fit

 ${\tt A}{\tt \ \ 3}{\tt \ \ -}{\tt \ dimensional\ }{\tt \ discrete\ Markov\ Chain\ defined\ }{\tt by\ the\ following\ states:}$

a, b, c

The transition matrix (by rows) is defined as follows:

a b c a 0.4 0.2000000 0.4000000

b 0.6 0.0000000 0.4000000

c 0.5 0.3333333 0.1666667

\$standardError

a b c a 0.2000000 0.1414214 0.2000000 b 0.3464102 0.0000000 0.2828427 c 0.2886751 0.2357023 0.1666667

\$confidenceLevel

[1] 0.95

\$lowerEndpointMatrix

a b c a 0.008007122 0 0.008007122 b 0.000000000 0 0.000000000 c 0.000000000 0 0.000000000

\$upperEndpointMatrix

a b c a 0.7919929 0.4771808 0.7919929 b 1.0000000 0.0000000 0.9543616 c 1.0000000 0.7953014 0.4933274

The same works for markovchainFitList.

```
R> markovchainListFit(data=mylist)
$estimate
  list of Markov chain(s)
Markovchain 1
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
    a b c
a 0.5 0.5 0.0
b 0.5 0.0 0.5
c 1.0 0.0 0.0
Markovchain 2
Unnamed Markov chain
A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                   b
                             C
a 0.3333333 0.3333333 0.3333333
b 1.0000000 0.0000000 0.0000000
c 0.0000000 1.0000000 0.0000000
Markovchain 3
Unnamed Markov chain
 A 3 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
                   b
a 0.5000000 0.0000000 0.5000000
b 0.5000000 0.0000000 0.5000000
c 0.3333333 0.3333333 0.3333333
Markovchain 4
Unnamed Markov chain
A 2 - dimensional discrete Markov Chain defined by the following states:
 The transition matrix (by rows) is defined as follows:
a 0.5 0.5
c 1.0 0.0
```

Markovchain 5

Unnamed Markov chain

A $\, 2$ - dimensional discrete Markov Chain defined by the following states: a, c

If any transition contains NA, it will be ignored in the results as the above example showed.

5.3. Prediction

The *n*-step forward predictions can be obtained using the **predict** methods explicitly written for markovchain and markovchainList objects. The prediction is the mode of the conditional distribution of X_{t+1} given $X_t = s_j$, being s_j the last realization of the DTMC (homogeneous or non-homogeneous).

Predicting from a markovchain object

The 3-days forward predictions from markovchain object can be generated as follows, assuming that the last two days were respectively "cloudy" and "sunny".

Predicting from a markovchainList object

Given an initial two year Healty status, the 5-year ahead prediction of any CCRC guest is

```
R> predict(mcCCRC, newdata = c("H", "H"), n.ahead = 5)
[1] "H" "D" "D"
```

The prediction has stopped at time sequence since the underlying non-homogeneous Markov chain has a length of four. In order to continue five years ahead, the continue=TRUE parameter setting makes the predict method keeping to use the last markovchain in the sequence list.

```
R> predict(mcCCRC, newdata = c("H", "H"), n.ahead = 5, continue = TRUE)
```

```
[1] "H" "D" "D" "D" "D"
```

5.4. Statistical Tests

In this section, we describe the statistical tests: assessing the Markov property (verifyMarkovProperty), the order (assessOrder), the statinarity (assessStationarity) of a Markov chain sequence, and the divergence test for empirically estimated transition matrices (divergenceTest). Most of such tests are based on the χ^2 statistics. Relevand references are Kullback *et al.* (1962) and Anderson and Goodman (1957).

All such tests have been designed for small samples, since it is easy to detect departures from Markov property as long as the sample size increases. In addition, the accuracy of the statistical inference functions has been questioned and will be thoroughly investigated in future versions of the package.

Assessing the Markov property of a Markov chain sequence

The verifyMarkovProperty function verifies whether the Markov property holds for the given chain. The test implemented in the package looks at triplets of successive observations. If x_1, x_2, \ldots, x_N is a set of observations and n_{ijk} is the number of times t $(1 \le t \le N-2)$ such that $x_t = i, x_{t+1} = j, x_{x+2} = k$, then if the Markov property holds n_{ijk} follows a Binomial distribution with parameters n_{ij} and p_{jk} . A classical χ^2 test can check this distributional assumption, since $\sum_i \sum_j \sum_k \frac{n_{ijk} - n_{ij} p_{jk}^2}{n_{ij} p_{jk}^2} \sim \chi^2\left(|S|^3\right)$ where |S| is the cardinality of the state space.

Warning in verifyMarkovProperty(sample_sequence): The accuracy of the statistical inference functions has been questioned. It will be thoroughly investigated in future versions of the package.

```
Testing markovianity property on given data sequence
Chi - square statistic is: 0.28
Degrees of freedom are: 8
And corresponding p-value is: 0.9999857
```

Assessing the order of a Markov chain sequence

The assessOrder function checks whether the given chain is of first order or of second order. For each possible present state, we construct a contingency table of the frequency of the future state for each past to present state transition as shown in Table 6.

Using the table, the function performs the χ^2 test by calling the chisq.test function. This test returns a list of the chi-squared value and the p-value. If the p-value is greater than the given significance level, we cannot reject the hypothesis that the sequence is of first order.

past	present	future	future
		a	b
a	a	2	2
b	a	2	2

Table 6: Contingency table to assess the order for the present state a.

R> data(rain)

R> assessOrder(rain\$rain)

Warning in assessOrder(rain\$rain): The accuracy of the statistical inference functions has been questioned. It will be thoroughly investigated in future versions of the package.

The assessOrder test statistic is: 26.09575

The Chi-Square d.f. are: 12 The p-value is: 0.01040395

Assessing the stationarity of a Markov chain sequence

The assessStationarity function assesses if the transition probabilities of the given chain change over time. To be more specific, the chain is stationary if the following condition meets.

$$p_{ij}(t) = p_{ij} \quad \text{for all} \quad t \tag{21}$$

For each possible state, we construct a contingency table of the estimated transition probabilities over time as shown in Table 7.

time (t)	probability of transition to a	probability of transition to b
1	0	1
2	0	1
•		•
16	0.44	0.56

Table 7: Contingency table to assess the stationarity of the state a.

Using the table, the function performs the χ^2 test by calling the chisq.test function. This test returns a list of the chi-squared value and the p-value. If the p-value is greater than the given significance level, we cannot reject the hypothesis that the sequence is stationary.

R> assessStationarity(rain\$rain, 10)

Warning in assessStationarity(rain\$rain, 10): The accuracy of the statistical inference functions has been questioned. It will be thoroughly investigated in future versions of the package.

```
Warning in chisq.test(mat): Chi-squared approximation may be incorrect Warning in chisq.test(mat): Chi-squared approximation may be incorrect Warning in chisq.test(mat): Chi-squared approximation may be incorrect The assessStationarity test statistic is: 4.181815
The Chi-Square d.f. are: 54
The p-value is: 1
```

Divergence tests for empirically estimated transition matrices

This section discusses tests developed to verify whether:

- 1. An empirical transition matrix is consistent with a theoretical one.
- 2. Two or more empirical transition matrices belongs to the same DTMC.

The first test is implemented by the verifyEmpiricalToTheoretical function. Bein f_{ij} the raw transition count, Kullback *et al.* (1962) shows that $2 * \sum_{i=1}^{r} \sum_{j=1}^{r} f_{ij} \ln \frac{f_{ij}}{f_{i.}P(E_{j}|E_{i})} \sim \chi^{2}(r * (r - 1))$. The following example is taken from Kullback *et al.* (1962):

Warning in verifyEmpiricalToTheoretical(data = sequence, object = theoreticalMc): The accuracy of the statistical inference functions has been questioned. It will be thoroughly investigated in future versions of the package.

```
Testing whether the
    0    1    2
0    51    11    8
1    12    31    9
2    6    11    10
transition matrix is compatible with
          0    1    2
0    0.625    0.250    0.125
1    0.250    0.500    0.250
2    0.250    0.375    0.375
[1] "theoretical transition matrix"
ChiSq statistic is 6.551795 d.o.f are 6 corresponding p-value is 0.3642899
```

```
$statistic
0
6.551795
$dof
[1] 6
$pvalue
0
0.3642899
```

The second one is implemented by the verifyHomogeneity function, inspired by (Kullback et al. 1962, section 9). Assuming that $i=1,2,\ldots,s$ DTMC samples are available and that the cardinality of the state space is r it verifies whether the s chains belongs to the same unknown one. Kullback et al. (1962) shows that its test statistics follows a chi-square law, $2*\sum_{i=1}^{s}\sum_{j=1}^{r}\sum_{k=1}^{r}f_{ijk}\ln\frac{n*f_{ijk}}{f_{i...}f_{.jk}}\sim\chi^2\left(r*(r-1)\right)$. Also the following example is taken from Kullback et al. (1962):

```
R> data(kullback)
R> verifyHomogeneity(inputList=kullback,verbose=TRUE)
```

Warning in verifyHomogeneity(inputList = kullback, verbose = TRUE): The accuracy of the statistical inference functions has been questioned. It will be thoroughly investigated in future versions of the package.

```
Testing homogeneity of DTMC underlying input list
ChiSq statistic is 275.9963 d.o.f are 35 corresponding p-value is 0
```

```
$statistic
[1] 275.9963
$dof
[1] 35
$pvalue
[1] 0
```

5.5. Continuous Times Markov Chains

Intro

The **markovchain** package provides functionality for continuous time Markov chains (CTMCs). CTMCs are a generalisation of discrete time Markov chains (DTMCs) in that we allow time to be continuous. We assume a finite state space S (for an infinite state space wouldn't fit in memory). We can think of CTMCs as Markov chains in which state transitions can happen at any time.

More formally, we would like our CTMCs to satisfy the following two properties:

- The Markov property let $F_{X(s)}$ denote the information about X upto time s. Let $j \in S$ and $s \leq t$. Then, $P(X(t) = j | F_{X(s)}) = P(X(t) = j | X(s))$.
- Time homogeneity P(X(t) = j | X(s) = k) = P(X(t s) = j | X(0) = k).

If both the above properties are satisfied, it is referred to as a time-homogeneous CTMC. If a transition occurs at time t, then X(t) denotes the new state and $X(t) \neq X(t-)$.

Now, let X(0) = x and let T_x be the time a transition occurs from this state. We are interested in the distribution of T_x . For $s, t \ge 0$, it can be shown that $P(T_x > t + T_x > t) = P(T_x > t)$

This is the memory less property that only the exponential random variable exhibits. Therefore, this is the sought distribution, and each state $s \in S$ has an exponential holding parameter $\lambda(s)$. Since $ET_x = \frac{1}{\lambda(x)}$, higher the rate $\lambda(x)$, smaller the expected time of transitioning out of the state x.

However, specifying this parameter alone for each state would only paint an incomplete picture of our CTMC. To see why, consider a state x that may transition to either state y or z. The holding parameter enables us to predict when a transition may occur if we start off in state x, but tells us nothing about which state will be next.

To this end, we also need transition probabilities associated with the process, defined as follows (for $y \neq x$) - $p_{xy} = P(X(T_s) = y | X(0) = x)$. Note that $\sum_{y \neq x} p_{xy} = 1$. Let Q denote this transition matrix $(Q_{ij} = p_{ij})$. What is key here is that T_x and the state y are independent random variables. Let's define $\lambda(x, y) = \lambda(x)p_{xy}$

We now look at Kolmogorov's backward equation. Let's define $P_{ij}(t) = P(X(t) = j|X(0) = i)$ for $i, j \in S$. The backward equation is given by (it can be proved) $P_{ij}(t) = \delta_{ij}e^{-\lambda(i)t} + \int_0^t \lambda(i)e^{-\lambda(i)t} \sum_{k\neq i} Q_{ik}P_{kj}(t-s)ds$. Basically, the first term is non-zero if and only if i=j and represents the probability that the first transition from state i occurs after time t. This would mean that at t, the state is still i. The second term accounts for any transitions that may occur before time t and denotes the probability that at time t, when the smoke clears, we are in state j.

This equation can be represented compactly as follows P'(t) = AP(t) where A is the generator matrix.

$$A(i,j) = \begin{cases} \lambda(i,j) & \text{if } i \neq j \\ -\lambda(i) & \text{else.} \end{cases}$$

Observe that the sum of each row is 0. A CTMC can be completely specified by the generator matrix.

Stationary Distributions

The following theorem guarantees the existence of a unique stationary distribution for CTMCs. Note that X(t) being irreducible and recurrent is the same as $X_n(t)$ being irreducible and recurrent.

Suppose that X(t) is irreducible and recurrent. Then X(t) has an invariant measure η , which is unique up to multiplicative factors. Moreover, for each $k \in S$, we have

$$\eta_k = \frac{\pi_k}{\lambda(k)}$$

where π is the unique invariant measure of the embedded discrete time Markov chain Xn. Finally, η satisfies

$$0 < \eta_j < \infty, \forall j \in S$$

and if $\sum_{i} \eta_{i} < \infty$ then η can be normalised to get a stationary distribution.

Estimation

Let the data set be $D = \{(s_0, t_0), (s_1, t_1), ..., (s_{N-1}, t_{N-1})\}$ where N = |D|. Each s_i is a state from the state space S and during the time $[t_i, t_{i+1}]$ the chain is in state s_i . Let the parameters be represented by $\theta = \{\lambda, P\}$ where λ is the vector of holding parameters for each state and P the transition matrix of the embedded discrete time Markov chain.

Then the probability is given by

$$Pr(D|\theta) \propto \lambda(s_0)e^{-\lambda(s_0)(t_1-t_0)}Pr(s_1|s_0) \cdot \dots \cdot \lambda(s_{N-2})e^{-\lambda(s_{N-2})(t_{N-1}-t_{N-2})}Pr(s_{N-1}|s_{N-2})$$

Let n(j|i) denote the number of i > j transitions in D, and n(i) the number of times s_i occurs in D. Let $t(s_i)$ denote the total time the chain spends in state s_i .

Then the MLEs are given by

$$\lambda(\hat{s}) = \frac{n(s)}{t(s)}, Pr(\hat{j}|i) = \frac{n(j|i)}{n(i)}$$

Expected Hitting Time

The package provides a function ExpectedTime to calculate average hitting time from one state to another. Let the final state be j, then for every state $i \in S$, where S is the set of all states and holding time $q_i > 0$ for every $i \neq j$. Assuming the conditions to be true, expected hitting time is equal to minimal non-negative solution vector p to the system of linear equations:

$$\begin{cases} p_k = 0 & k = j \\ -\sum_{l \in I} q_{kl} p_k = 1 & k \neq j \end{cases}$$
 (22)

Probability at time t

The package provides a function probabilityatT to calculate probability of every state according to given ctmc object. Here we use Kolmogorov's backward equation $P(t) = P(0)e^{tQ}$ for $t \geq 0$ and P(0) = I. Here P(t) is the transition function at time t. The value P(t)[i][j] at time P(t) describes the probability of the state at time t to be equal to j if it was equal to i at time t = 0. It takes care of the case when ctmc object has a generator represented by columns. If initial state is not provided, the function returns the whole transition matrix P(t).

Examples

To create a CTMC object, you need to provide a valid generator matrix, say Q. The CTMC object has the following slots - states, generator, byrow, name (look at the documentation object for further details). Consider the following example in which we aim to model the transition of a molecule from the σ state to the σ^* state. When in the former state, if it absorbs sufficient energy, it can make the jump to the latter state and remains there for some time before transitioning back to the original state. Let us model this by a CTMC:

To generate random CTMC transitions, we provide an initial distribution of the states. This must be in the same order as the dimnames of the generator. The output can be returned either as a list or a data frame.

```
R> statesDist <- c(0.8, 0.2)
R> rctmc(n = 3, ctmc = molecularCTMC, initDist = statesDist, out.type = "df", include.T0 = states time
```

1 sigma_star 0.268297041441902 2 sigma 1.1442900938974 3 sigma_star 1.23324878989395

n represents the number of samples to generate. There is an optional argument T for rctmc. It represents the time of termination of the simulation. To use this feature, set n to a very high value, say Inf (since we do not know the number of transitions before hand) and set T accordingly.

```
R> statesDist <- c(0.8, 0.2)
R> rctmc(n = Inf, ctmc = molecularCTMC, initDist = statesDist, T = 2)
[[1]]
[1] "sigma_star" "sigma" "sigma_star"
[[2]]
[1] 0.00000000 0.03503669 0.84514364
```

To obtain the stationary distribution simply invoke the steadyStates function

```
R> steadyStates(molecularCTMC)
```

```
sigma sigma_star [1,] 0.25 0.75
```

For fitting, use the ctmcFit function. It returns the MLE values for the parameters along with the confidence intervals.

```
\mathbb{R}> data <- list(c("a", "b", "c", "a", "b", "a", "c", "b", "c"),
                c(0, 0.8, 2.1, 2.4, 4, 5, 5.9, 8.2, 9))
R> ctmcFit(data)
$estimate
An object of class "ctmc"
Slot "states":
[1] "a" "b" "c"
Slot "byrow":
[1] TRUE
Slot "generator":
                      b
                                  С
a -0.9090909 0.6060606 0.3030303
b 0.3225806 -0.9677419 0.6451613
c 0.3846154 0.3846154 -0.7692308
Slot "name":
[1] ""
```

\$errors

\$errors\$dtmcConfidenceInterval

\$errors\$dtmcConfidenceInterval\$confidenceLevel

[1] 0.95

\$errors\$dtmcConfidenceInterval\$lowerEndpointMatrix

```
a b c
a 0 0 0
b 0 0 0
c 0 0 0
```

\$errors\$dtmcConfidenceInterval\$upperEndpointMatrix

```
a b c
a 0.0000000 1 0.9866548
b 0.9866548 0 1.0000000
c 1.0000000 1 0.0000000
```

\$errors\$lambdaConfidenceInterval

\$errors\$lambdaConfidenceInterval\$lowerEndpointVector
[1] 0.04576665 0.04871934 0.00000000

\$errors\$lambdaConfidenceInterval\$upperEndpointVector
[1] 0.04576665 0.04871934 -0.12545166

One approach to obtain the generator matrix is to apply the logm function from the expm package on a transition matrix. Numeric issues arise, see Israel, Rosenthal, and Wei (2001). For example, applying the standard method ('Higham08') on mcWeather raises an error, whilst the alternative method (eigenvalue decomposition) is ok. The following code estimates the generator matrix of the mcWeather transition matrix.

R> mcWeatherQ <- expm::logm(mcWeather@transitionMatrix,method='Eigen')
R> mcWeatherQ

```
sunny cloudy rain
sunny -0.863221 2.428723 -1.565502
cloudy 4.284592 -20.116312 15.831720
rain -4.414019 24.175251 -19.761232
```

Therefore, the "half - day" transition probability for mcWeather DTMC is

```
R> mcWeatherHalfDayTM <- expm::expm(mcWeatherQ*.5)
R> mcWeatherHalfDay <- new("markovchain",transitionMatrix=mcWeatherHalfDayTM,name="Half DayR> mcWeatherHalfDay
```

Half Day Weather Transition Matrix

A $\,$ 3 - dimensional discrete Markov Chain defined by the following states: sunny, cloudy, rain

The transition matrix (by rows) is defined as follows:

```
        sunny
        cloudy
        rain

        sunny
        0.81598647
        0.1420068
        0.04200677

        cloudy
        0.21970167
        0.4401492
        0.34014916

        rain
        0.07063048
        0.5146848
        0.41468476
```

The **ctmcd** package (Pfeuffer 2017) provides various functions to estimate the generator matrix (GM) of a CTMC process using different methods. The following code provides a way to join **markovchain** and **ctmcd** computations.

```
R> require(ctmcd)
Loading required package: ctmcd
R> require(expm)
Loading required package: expm
```

```
Loading required package: Matrix
Attaching package: 'expm'
The following object is masked from 'package:Matrix':
    expm
R> #defines a function to transform a GM into a TM
R> gm_to_markovchain<-function(object, t=1) {</pre>
     if(!(class(object) %in% c("gm", "matrix", "Matrix")))
R+
R+
       stop("Error! Expecting either a matrix or a gm object")
     if ( class(object) %in% c("matrix", "Matrix")) generator_matrix<-object else generator
R.+
     #must add importClassesFrom("markovchain", markovchain) in the NAMESPACE
R+
R+
     #must add importFrom(expm, "expm")
     transitionMatrix<-expm(generator_matrix*t)</pre>
R+
     out<-as(transitionMatrix, "markovchain")</pre>
R+
     return(out)
R+
R+ }
R> #loading ctmcd dataset
R> data(tm_abs)
R> gm0=matrix(1,8,8) #initializing
R > diag(gm0) = 0
R> diag(gm0)=-rowSums(gm0)
R > gm0[8,]=0
```

5.6. Pseudo - Bayesian Estimation

Hu, Kiesel, and Perraudin (2002) shows an empirical quasi-bayesian method to estimate transition matrices, given an empirical \hat{P} transition matrix (estimated using the classical approach) and an a - priori estimate Q. In particular, each row of the matrix is estimated using the linear combination $\alpha \cdot Q + (1 - 1alpha) \cdot P$, where α is defined for each row as Equation 23 shows

R> mc_at_2=gm_to_markovchain(object=gmem, t=2) #converting to TM at time 2

$$\begin{cases}
\hat{\alpha}_{i} = \frac{\hat{K}_{i}}{v(i) + \hat{K}_{i}} \\
\hat{K}_{i} = \frac{v(i)^{2} - \sum_{j} Y_{ij}^{2}}{\sum_{j} (Y_{ij} - v(i) * q_{ij})^{2}}
\end{cases} (23)$$

The following code returns the pseudo bayesian estimate of the transition matrix:

R> gmem=gm(tm_abs,te=1,method="EM",gmguess=gm0) #estimating GM

```
R> pseudoBayesEstimator <- function(raw, apriori){
R+ v_i <- rowSums(raw)
R+ K_i <- numeric(nrow(raw))</pre>
```

```
R+
     sumSquaredY <- rowSums(raw^2)</pre>
R.+
     #get numerator
     K_i_num <- v_i^2-sumSquaredY</pre>
R+
R+
     #get denominator
     VQ <- matrix(0,nrow= nrow(apriori),ncol=ncol(apriori))</pre>
R+
     for (i in 1:nrow(VQ)) {
R+
       VQ[i,]<-v_i[i]*apriori[i,]</pre>
R+
R+
     }
R+
     K_i_den<-rowSums((raw - VQ)^2)</pre>
R+
R+
R+
     K_i \leftarrow K_i_num/K_i_den
R+
R.+
     #get the alpha vector
     alpha \leftarrow K_i / (v_i+K_i)
R+
R+
R.+
     #empirical transition matrix
R.+
     Emp<-raw/rowSums(raw)</pre>
R.+
R+
     #get the estimate
     out<-matrix(0, nrow= nrow(raw),ncol=ncol(raw))</pre>
R+
R+
     for (i in 1:nrow(out)) {
       out[i,]<-alpha[i]*apriori[i,]+(1-alpha[i])*Emp[i,]</pre>
R+
R+
R+
     return(out)
R+ }
We then apply it to the weather example:
R > trueMc < -as(matrix(c(0.1, .9, .7, .3), nrow = 2, byrow = 2), "markovchain")
R> aprioriMc<-as(matrix(c(0.5, .5, .5, .5), nrow = 2, byrow = 2), "markovchain")
R> smallSample<-rmarkovchain(n=20,object = trueMc)</pre>
R> smallSampleRawTransitions<-createSequenceMatrix(stringchar = smallSample)
R> pseudoBayesEstimator(
R+
     raw = smallSampleRawTransitions,
     apriori = aprioriMc@transitionMatrix
R+ ) - trueMc@transitionMatrix
            s1
s1 0.2181818 -0.2181818
s2 -0.1360190 0.1360190
R> biggerSample<-rmarkovchain(n=100,object = trueMc)</pre>
R> biggerSampleRawTransitions<-createSequenceMatrix(stringchar = biggerSample)
R> pseudoBayesEstimator(
     raw = biggerSampleRawTransitions,
```

```
apriori = aprioriMc@transitionMatrix
R+
R+ ) - trueMc@transitionMatrix
             s1
s1 -0.050006561
                 0.050006561
    0.004253706 -0.004253706
R> bigSample<-rmarkovchain(n=1000,object = trueMc)</pre>
R> bigSampleRawTransitions<-createSequenceMatrix(stringchar = bigSample)
R> pseudoBayesEstimator(
     raw = bigSampleRawTransitions,
     apriori = aprioriMc@transitionMatrix
R+
R+ ) - trueMc@transitionMatrix
                           s2
             s1
s1 -0.018759637 0.018759637
   0.001381343 -0.001381343
```

5.7. Bayesian Estimation

The **markovchain** package provides functionality for maximum a posteriori (MAP) estimation of the chain parameters (at the time of writing this document, only first order models are supported) by Bayesian inference. It also computes the probability of observing a new data set, given a (different) data set. This vignette provides the mathematical description for the methods employed by the package.

Notation and set-up

The data is denoted by D, the model parameters (transition matrix) by θ . The object of interest is $P(\theta|D)$ (posterior density). \mathcal{A} represents an alphabet class, each of whose members represent a state of the chain. Therefore

$$D = s_0 s_1 ... s_{N-1}, s_t \in \mathcal{A}$$

where N is the length of the data set. Also,

$$\theta = \{p(s|u), s \in \mathcal{A}, u \in \mathcal{A}\}\$$

where $\sum_{s \in \mathcal{A}} p(s|u) = 1$ for each $u \in \mathcal{A}$.

Our objective is to find θ which maximises the posterior. That is, if our solution is denoted by $\hat{\theta}$, then

$$\hat{\theta} = \underset{\theta}{argmax} P(\theta|D)$$

where the search space is the set of right stochastic matrices of dimension $|\mathcal{A}|x|\mathcal{A}|$.

n(u,s) denotes the number of times the word us occurs in D and $n(u) = \sum_{s \in \mathcal{A}} n(u,s)$. The hyperparameters are similarly denoted by $\alpha(u,s)$ and $\alpha(u)$ respectively.

Methods

Given D, its likelihood conditioned on the observed initial state in D is given by

$$P(D|\theta) = \prod_{s \in \mathcal{A}} \prod_{u \in \mathcal{A}} p(s|u)^{n(u,s)}$$

Conjugate priors are used to model the prior $P(\theta)$. The reasons are two fold:

- 1. Exact expressions can be derived for the MAP estimates, expectations and even variances
- 2. Model order selection/comparison can be implemented easily (available in a future release of the package)

The hyperparameters determine the form of the prior distribution, which is a product of Dirichlet distributions

$$P(\theta) = \prod_{u \in A} \left\{ \frac{\Gamma(\alpha(u))}{\prod_{s \in \mathcal{A}} \Gamma(\alpha(u, s))} \prod_{s \in \mathcal{A}} p(s|u)^{\alpha(u, s)) - 1} \right\}$$

where $\Gamma(.)$ is the Gamma function. The hyperparameters are specified using the hyperparam argument in the markovchainFit function. If this argument is not specified, then a default value of 1 is assigned to each hyperparameter resulting in the prior distribution of each chain parameter to be uniform over [0,1].

Given the likelihood and the prior as described above, the evidence P(D) is simply given by

$$P(D) = \int P(D|\theta)P(\theta)d\theta$$

which simplifies to

$$P(D) = \prod_{u \in \mathcal{A}} \left\{ \frac{\Gamma(\alpha(u))}{\prod_{s \in \mathcal{A}} \Gamma(\alpha(u, s))} \frac{\prod_{s \in \mathcal{A}} \Gamma(n(u, s) + \alpha(u, s))}{\Gamma(\alpha(u) + n(u))} \right\}$$

Using Bayes' theorem, the posterior now becomes (thanks to the choice of conjugate priors)

$$P(\theta|D) = \prod_{u \in \mathcal{A}} \left\{ \frac{\Gamma(n(u) + \alpha(u))}{\prod_{s \in \mathcal{A}} \Gamma(n(u, s) + \alpha(u, s))} \prod_{s \in \mathcal{A}} p(s|u)^{n(u, s) + \alpha(u, s)) - 1} \right\}$$

Since this is again a product of Dirichlet distributions, the marginalised distribution of a particular parameter P(s|u) of our chain is given by

$$P(s|u) \sim Beta(n(u,s) + \alpha(u,s), n(u) + \alpha(u) - n(u,s) - \alpha(u,s))$$

Thus, the MAP estimate $\hat{\theta}$ is given by

$$\hat{\theta} = \left\{ \frac{n(u,s) + \alpha(u,s) - 1}{n(u) + \alpha(u) - |\mathcal{A}|}, s \in \mathcal{A}, u \in \mathcal{A} \right\}$$

The function also returns the expected value, given by

$$E_{post}p(s|u) = \left\{ \frac{n(u,s) + \alpha(u,s)}{n(u) + \alpha(u)}, s \in \mathcal{A}, u \in \mathcal{A} \right\}$$

The variance is given by

$$\operatorname{Var}_{\operatorname{post}} p(s|u) = \frac{n(u,s) + \alpha(u,s)}{(n(u) + \alpha(u))^2} \frac{n(u) + \alpha(u) - n(u,s) - \alpha(u,s)}{n(u) + \alpha(u) + 1}$$

The square root of this quantity is the standard error, which is returned by the function. The confidence intervals are constructed by computing the inverse of the beta integral.

Predictive distribution

Given the old data set, the probability of observing new data is P(D'|D) where D' is the new data set. Let m(u, s), m(u) denote the corresponding counts for the new data. Then,

$$P(D'|D) = \int P(D'|\theta)P(\theta|D)d\theta$$

We already know the expressions for both quantities in the integral and it turns out to be similar to evaluating the evidence

$$P(D'|D) = \prod_{u \in \mathcal{A}} \left\{ \frac{\Gamma(\alpha(u))}{\prod_{s \in \mathcal{A}} \Gamma(\alpha(u,s))} \frac{\prod_{s \in \mathcal{A}} \Gamma(n(u,s) + m(u,s) + \alpha(u,s))}{\Gamma(\alpha(u) + n(u) + m(u))} \right\}$$

Choosing the hyperparameters

The hyperparameters model the shape of the parameters' prior distribution. These must be provided by the user. The package offers functionality to translate a given prior belief transition matrix into the hyperparameter matrix. It is assumed that this belief matrix corresponds to the mean value of the parameters. Since the relation

$$E_{\text{prior}}p(s|u) = \frac{\alpha(u,s)}{\alpha(u)}$$

holds, the function accepts as input the belief matrix as well as a scaling vector (serves as a proxy for $\alpha(.)$) and proceeds to compute $\alpha(.,.)$.

Alternatively, the function accepts a data sample and infers the hyperparameters from it. Since the mode of a parameter (with respect to the prior distribution) is proportional to one less than the corresponding hyperparameter, we set

$$\alpha(u,s) - 1 = m(u,s)$$

where m(u, s) is the $u \to s$ transition count in the data sample. This is regarded as a 'fake count' which helps $\alpha(u, s)$ to reflect knowledge of the data sample.

Usage and examples

```
R> weatherStates <- c("sunny", "cloudy", "rain")</pre>
R> byRow <- TRUE
R> weatherMatrix <- matrix(data = c(0.7, 0.2, 0.1,
R.+
                                      0.3, 0.4, 0.3,
R+
                                      0.2, 0.4, 0.4),
R.+
                            byrow = byRow, nrow = 3,
R+
                            dimnames = list(weatherStates, weatherStates))
R> mcWeather <- new("markovchain", states = weatherStates,</pre>
R+
                     byrow = byRow, transitionMatrix = weatherMatrix,
R+
                     name = "Weather")
R> weathersOfDays <- rmarkovchain(n = 365, object = mcWeather, t0 = "sunny")
```

For the purpose of this section, we shall continue to use the weather of days example introduced in the main vignette of the package (reproduced above for convenience).

Let us invoke the fit function to estimate the MAP parameters with 92% confidence bounds and hyperparameters as shown below, based on the first 200 days of the weather data. Additionally, let us find out what the probability is of observing the weather data for the next 165 days. The usage would be as follows

```
R> hyperMatrix<-matrix(c(1, 1, 2,</pre>
R+
                          3, 2, 1,
R+
                          2, 2, 3),
R.+
                       nrow = 3, byrow = TRUE,
R+
                       dimnames = list(weatherStates, weatherStates))
R> markovchainFit(weathersOfDays[1:200], method = "map",
                  confidencelevel = 0.92, hyperparam = hyperMatrix)
R+
$estimate
Bayesian Fit
A 3 - dimensional discrete Markov Chain defined by the following states:
cloudy, rain, sunny
The transition matrix
                        (by rows) is defined as follows:
          cloudy
                      rain
                                sunny
cloudy 0.3793103 0.2068966 0.4137931
       0.4102564 0.3333333 0.2564103
sunny 0.1727273 0.1272727 0.7000000
```

\$expectedValue

```
cloudy rain sunny cloudy 0.3770492 0.2131148 0.4098361 rain 0.4047619 0.3333333 0.2619048 sunny 0.1769912 0.1327434 0.6902655
```

\$standardError

[,1] [,2] [,3]

```
[1,] 0.06155028 0.05200758 0.06245908
[2,] 0.07485330 0.07188852 0.06704921
[3,] 0.03574585 0.03177809 0.04330624
$confidenceInterval
$confidenceInterval$confidenceLevel
[1] 0.92
$confidenceInterval$lowerEndpointMatrix
          [,1]
                    [,2]
[1,] 0.2845567 0.1142408 0.3190714
[2,] 0.2989555 0.2222608 0.1462223
[3,] 0.1059059 0.0000000 0.6282289
$confidenceInterval$upperEndpointMatrix
          [,1]
                    [,2]
                              [,3]
[1,] 0.5115425 0.2965803 0.5609299
[2,] 0.6119787 0.4802802 0.3785616
[3,] 0.2330724 0.1793610 1.0000000
$logLikelihood
[1] -184.0018
R> predictiveDistribution(weathersOfDays[1:200],
                          weathersOfDays[201:365],hyperparam = hyperMatrix)
[1] -150.6958
The results should not change after permuting the dimensions of the matrix.
R> hyperMatrix2<- hyperMatrix[c(2,3,1), c(2,3,1)]
R> markovchainFit(weathersOfDays[1:200], method = "map",
R+
                  confidencelevel = 0.92, hyperparam = hyperMatrix2)
$estimate
Bayesian Fit
 A 3 - dimensional discrete Markov Chain defined by the following states:
 cloudy, rain, sunny
 The transition matrix (by rows) is defined as follows:
          cloudy
                      rain
                               sunny
cloudy 0.3793103 0.2068966 0.4137931
rain 0.4102564 0.3333333 0.2564103
sunny 0.1727273 0.1272727 0.7000000
```

```
$expectedValue
```

cloudy rain sunny cloudy 0.3770492 0.2131148 0.4098361 rain 0.4047619 0.3333333 0.2619048 sunny 0.1769912 0.1327434 0.6902655

\$standardError

[,1] [,2] [,3]

- [1,] 0.06155028 0.05200758 0.06245908
- [2,] 0.07485330 0.07188852 0.06704921
- [3,] 0.03574585 0.03177809 0.04330624

\$confidenceInterval

\$confidenceInterval\$confidenceLevel

[1] 0.92

\$confidenceInterval\$lowerEndpointMatrix

[,1] [,2] [,3]

- [1,] 0.2845567 0.1142408 0.3190714
- [2,] 0.2989555 0.2222608 0.1462223
- [3,] 0.1059059 0.0000000 0.6282289

\$confidenceInterval\$upperEndpointMatrix

[,1] [,2] [,3]

- [1,] 0.5115425 0.2965803 0.5609299
- [2,] 0.6119787 0.4802802 0.3785616
- [3,] 0.2330724 0.1793610 1.0000000

\$logLikelihood

[1] -184.0018

R> predictiveDistribution(weathersOfDays[1:200],

R+ weathersOfDays[201:365],hyperparam = hyperMatrix2)

[1] -150.6958

Note that the predictive probability is very small. However, this can be useful when comparing model orders. Suppose we have an idea of the (prior) transition matrix corresponding to the expected value of the parameters, and have a data set from which we want to deduce the MAP estimates. We can infer the hyperparameters from this known transition matrix itself, and use this to obtain our MAP estimates.

R> inferHyperparam(transMatr = weatherMatrix, scale = c(10, 10, 10))

\$scaledInference

cloudy rain sunny

```
cloudy 4 3 3 rain 4 4 2 sunny 2 1 7
```

Alternatively, we can use a data sample to infer the hyperparameters.

R> inferHyperparam(data = weathersOfDays[1:15])

\$dataInference

 $\begin{array}{ccccc} & cloudy & rain & sunny \\ cloudy & 3 & 1 & 3 \\ rain & 2 & 3 & 1 \\ sunny & 2 & 2 & 6 \end{array}$

In order to use the inferred hyperparameter matrices, we do

```
R> hyperMatrix3 <- inferHyperparam(transMatr = weatherMatrix, R+ scale = c(10, 10, 10))
R> hyperMatrix3 <- hyperMatrix3$scaledInference
R> hyperMatrix4 <- inferHyperparam(data = weathersOfDays[1:15])
R> hyperMatrix4 <- hyperMatrix4$dataInference
```

Now we can safely use hyperMatrix3 and hyperMatrix4 with markovchainFit (in the hyperparam argument).

Supposing we don't provide any hyperparameters, then the prior is uniform. This is the same as maximum likelihood.

R> MAPest\$estimate

```
Bayesian Fit
A 4 - dimensional discrete Markov Chain defined by the following states:
A, C, G, T
The transition matrix (by rows) is defined as follows:
A C G T
A 0.3585271 0.1434109 0.16666667 0.3313953
C 0.3840304 0.1558935 0.02281369 0.4372624
G 0.3053097 0.1991150 0.15044248 0.3451327
T 0.2844523 0.1819788 0.17667845 0.3568905
```

6. Applications

This section shows applications of DTMC in various fields.

6.1. Weather forecasting

Markov chains provide a simple model to predict the next day's weather given the current meteorological condition. The first application herewith shown is the "Land of Oz example" from J. G. Kemeny, J. L.Snell, and G. L. Thompson (1974), the second is the "Alofi Island Rainfall" from P. J. Avery and D. A. Henderson (1999).

Land of Oz

The Land of Oz is acknowledged not to have ideal weather conditions at all: the weather is snowy or rainy very often and, once more, there are never two nice days in a row. Consider three weather states: rainy, nice and snowy. Let the transition matrix be as in the following:

```
R> mcWP <- new("markovchain", states = c("rainy", "nice", "snowy"),
R+ transitionMatrix = matrix(c(0.5, 0.25, 0.25,
R+ 0.5, 0, 0.5,
R+ 0.25,0.25,0.5), byrow = T, nrow = 3))
```

Given that today it is a nice day, the corresponding stochastic row vector is $w_0 = (0, 1, 0)$ and the forecast after 1, 2 and 3 days are given by

```
R> W0 <- t(as.matrix(c(0, 1, 0)))
R> W1 <- W0 * mcWP; W1

    rainy nice snowy
[1,]    0.5    0    0.5

R> W2 <- W0 * (mcWP ^ 2); W2

    rainy nice snowy
[1,]    0.375    0.25    0.375</pre>
```

As can be seen from w_1 , if in the Land of Oz today is a nice day, tomorrow it will rain or snow with probability 1. One week later, the prediction can be computed as

The steady state of the chain can be computed by means of the steadyStates method.

Note that, from the seventh day on, the predicted probabilities are substantially equal to the steady state of the chain and they don't depend from the starting point, as the following code shows.

Alofi Island Rainfall

Alofi Island daily rainfall data were recorded from January 1st, 1987 until December 31st, 1989 and classified into three states: "0" (no rain), "1-5" (from non zero until 5 mm) and "6+" (more than 5mm). The corresponding dataset is provided within the **markovchain** package.

```
R> data("rain", package = "markovchain")
R> table(rain$rain)
```

```
0 1-5 6+
548 295 253
```

The underlying transition matrix is estimated as follows.

```
R> mcAlofi <- markovchainFit(data = rain$rain, name = "Alofi MC")$estimate
R> mcAlofi
```

```
Alofi MC
```

```
A 3 - dimensional discrete Markov Chain defined by the following states:
0, 1-5, 6+
```

The transition matrix (by rows) is defined as follows:

```
0
                    1-5
   0.6605839 0.2299270 0.1094891
1-5 0.4625850 0.3061224 0.2312925
6+ 0.1976285 0.3122530 0.4901186
```

The long term daily rainfall distribution is obtained by means of the steadyStates method.

R> steadyStates(mcAlofi)

```
1-5
                                 6+
[1,] 0.5008871 0.2693656 0.2297473
```

6.2. Finance and Economics

Other relevant applications of DTMC can be found in Finance and Economics.

Finance

Credit ratings transitions have been successfully modelled with discrete time Markov chains. Some rating agencies publish transition matrices that show the empirical transition probabilities across credit ratings. The example that follows comes from CreditMetrics R package (Wittmann 2007), carrying Standard & Poor's published data.

```
R > rc \leftarrow c("AAA", "AA", "A", "BBB", "BB", "B", "CCC", "D")
R> creditMatrix <- matrix(</pre>
R+
     c(90.81, 8.33, 0.68, 0.06, 0.08, 0.02, 0.01, 0.01,
       0.70, 90.65, 7.79, 0.64, 0.06, 0.13, 0.02, 0.01,
R+
R.+
       0.09, 2.27, 91.05, 5.52, 0.74, 0.26, 0.01, 0.06,
       0.02, 0.33, 5.95, 85.93, 5.30, 1.17, 1.12, 0.18,
R.+
R.+
       0.03, 0.14, 0.67, 7.73, 80.53, 8.84, 1.00, 1.06,
       0.01, 0.11, 0.24, 0.43, 6.48, 83.46, 4.07, 5.20,
R+
R+
       0.21, 0, 0.22, 1.30, 2.38, 11.24, 64.86, 19.79,
       0, 0, 0, 0, 0, 0, 100
R.+
      )/100, 8, 8, dimnames = list(rc, rc), byrow = TRUE)
R.+
```

It is easy to convert such matrices into markovchain objects and to perform some analyses

```
R> creditMc <- new("markovchain", transitionMatrix = creditMatrix,
R+ name = "S&P Matrix")
R> absorbingStates(creditMc)
```

[1] "D"

Economics

For a recent application of **markovchain** in Economic, see Jacob (2014). A dynamic system generates two kinds of economic effects (Bard 2000):

- 1. those incurred when the system is in a specified state, and
- 2. those incurred when the system makes a transition from one state to another.

Let the monetary amount of being in a particular state be represented as a m-dimensional column vector c^{S} , while let the monetary amount of a transition be embodied in a C^{R} matrix in which each component specifies the monetary amount of going from state i to state j in a single step. Henceforth, Equation (24) represents the monetary of being in state i.

$$c_i = c_i^{\rm S} + \sum_{j=1}^m C_{ij}^{\rm R} p_{ij}.$$
 (24)

Let $\bar{c} = [c_i]$ and let e_i be the vector valued 1 in the initial state and 0 in all other, then, if f_n is the random variable representing the economic return associated with the stochastic process at time n, Equation (25) holds:

$$E\left[f_n\left(X_n\right)|X_0=i\right] = e_i P^n \bar{c}.\tag{25}$$

The following example assumes that a telephone company models the transition probabilities between customer/non-customer status by matrix P and the cost associated to states by matrix M.

```
R> statesNames <- c("customer", "non customer")
R> P <- zeros(2); P[1, 1] <- .9; P[1, 2] <- .1; P[2, 2] <- .95; P[2, 1] <- .05;
R> rownames(P) <- statesNames; colnames(P) <- statesNames
R> mcP <- new("markovchain", transitionMatrix = P, name = "Telephone company")
R> M <- zeros(2); M[1, 1] <- -20; M[1, 2] <- -30; M[2, 1] <- -40; M[2, 2] <- 0
```

If the average revenue for existing customer is +100, the cost per state is computed as follows.

```
R> c1 <- 100 + conditionalDistribution(mcP, state = "customer") \%*\% M[1,] R> c2 <- 0 + conditionalDistribution(mcP, state = "non customer") \%*\% M[2,]
```

For an existing customer, the expected gain (loss) at the fifth year is given by the following code.

```
R> as.numeric((c(1, 0)* mcP ^ 5) %*% (as.vector(c(c1, c2))))
[1] 48.96009
```

6.3. Actuarial science

Markov chains are widely applied in the field of actuarial science. Two classical applications are policyholders' distribution across Bonus Malus classes in Motor Third Party Liability (MTPL) insurance (Section 6.3.1) and health insurance pricing and reserving (Section 6.3.2).

MPTL Bonus Malus

Bonus Malus (BM) contracts grant the policyholder a discount (enworsen) as a function of the number of claims in the experience period. The discount (enworsen) is applied on a premium that already allows for known (a priori) policyholder characteristics (Denuit, Maréchal, Pitrebois, and Walhin 2007) and it usually depends on vehicle, territory, the demographic profile of the policyholder, and policy coverages deep (deductible and policy limits).\ Since the proposed BM level depends on the claim on the previous period, it can be modelled by a discrete Markov chain. A very simplified example follows. Assume a BM scale from 1 to 5, where 4 is the starting level. The evolution rules are shown in Equation 26:

$$bm_{t+1} = \max(1, bm_t - 1) * (\tilde{N} = 0) + \min(5, bm_t + 2 * \tilde{N}) * (\tilde{N} \ge 1).$$
 (26)

The number of claim \tilde{N} is a random variable that is assumed to be Poisson distributed.

```
R> getBonusMalusMarkovChain <- function(lambda) {</pre>
     bmMatr <- zeros(5)</pre>
R+
     bmMatr[1, 1] \leftarrow dpois(x = 0, lambda)
R+
     bmMatr[1, 3] \leftarrow dpois(x = 1, lambda)
R+
     bmMatr[1, 5] \leftarrow 1 - ppois(q = 1, lambda)
R+
R+
     bmMatr[2, 1] \leftarrow dpois(x = 0, lambda)
R+
     bmMatr[2, 4] \leftarrow dpois(x = 1, lambda)
R+
     bmMatr[2, 5] \leftarrow 1 - ppois(q = 1, lambda)
R+
R+
     bmMatr[3, 2] \leftarrow dpois(x = 0, lambda)
R+
     bmMatr[3, 5] \leftarrow 1 - dpois(x=0, lambda)
R+
R+
R.+
     bmMatr[4, 3] \leftarrow dpois(x = 0, lambda)
     bmMatr[4, 5] \leftarrow 1 - dpois(x = 0, lambda)
R+
R.+
     bmMatr[5, 4] \leftarrow dpois(x = 0, lambda)
R+
     bmMatr[5, 5] \leftarrow 1 - dpois(x = 0, lambda)
R+
```

Assuming that the a-priori claim frequency per car-year is 0.05 in the class (being the class the group of policyholders that share the same common characteristics), the underlying BM transition matrix and its underlying steady state are as follows.

```
R> bmMc <- getBonusMalusMarkovChain(0.05)
R> as.numeric(steadyStates(bmMc))
```

```
[1] 0.895836079 0.045930498 0.048285405 0.005969247 0.003978772
```

If the underlying BM coefficients of the class are 0.5, 0.7, 0.9, 1.0, 1.25, this means that the average BM coefficient applied on the long run to the class is given by

```
R> sum(as.numeric(steadyStates(bmMc)) * c(0.5, 0.7, 0.9, 1, 1.25))
```

[1] 0.534469

This means that the average premium paid by policyholders in the portfolio almost halves in the long run.

Health insurance example

Actuaries quantify the risk inherent in insurance contracts evaluating the premium of insurance contract to be sold (therefore covering future risk) and evaluating the actuarial reserves of existing portfolios (the liabilities in terms of benefits or claims payments due to policyholder arising from previously sold contracts), see Deshmukh (2012) for details.

An applied example can be performed using the data from De Angelis, Paolo and Di Falco, L. (2016) that has been saved in the exdata folder.

```
R> ltcDemoPath<-system.file("extdata", "ltdItaData.txt",
R+
                            package = "markovchain")
R> ltcDemo<-read.table(file = ltcDemoPath, header=TRUE,
                       sep = ";", dec = ".")
R> head(ltcDemo)
                          pID
                                       pAI
                                                 pAA
  age
   20 0.0004616002 0.01083364 0.0001762467 0.9993622
   21 0.0004824888 0.01079719 0.0001710577 0.9993465
  22 0.0004949938 0.01177076 0.0001592333 0.9993458
   23 0.0005042935 0.01159394 0.0001605731 0.9993351
  24 0.0005074193 0.01260574 0.0001606504 0.9993319
   25 0.0005154267 0.01526364 0.0001643603 0.9993202
```

The data shows the probability of transition between the state of (A)ctive, to (I)ll and Dead. It is easy to complete the transition matrix.

```
\begin{array}{lll} R> & 1 \\ \text{tcDemo} & \leftarrow & \text{transform} (1 \\ \text{tcDemo}, & & \text{pIA=0}, \\ R+ & & \text{pII=1-pID}, \\ R+ & & \text{pDD=1}, \\ R+ & & \text{pDA=0}, \\ R+ & & \text{pDI=0}) \end{array}
```

Now we build a function that returns the transition during the t+1 th year, assuming that the subject has attained year t.

```
R> possibleStates<-c("A","I","D")</pre>
R> getMc4Age<-function(age) {</pre>
     transitionsAtAge<-ltcDemo[ltcDemo$age==age,]</pre>
R+
R+
     myTransMatr<-matrix(0, nrow=3,ncol = 3,</pre>
                            dimnames = list(possibleStates, possibleStates))
R.+
R+
     myTransMatr[1,1]<-transitionsAtAge$pAA[1]</pre>
     myTransMatr[1,2] <- transitionsAtAge$pAI[1]
R+
R+
     myTransMatr[1,3]<-transitionsAtAge$pAD[1]</pre>
     myTransMatr[2,2]<-transitionsAtAge$pII[1]</pre>
R+
     myTransMatr[2,3]<-transitionsAtAge$pID[1]</pre>
R+
R+
     myTransMatr[3,3]<-1</pre>
R+
     myMc<-new("markovchain", transitionMatrix = myTransMatr,</pre>
R+
R+
                 states = possibleStates,
                name = paste("Age",age,"transition matrix"))
R+
R+
R+
     return(myMc)
R.+
R+ }
```

Cause transitions are not homogeneous across ages, we use a markovchainList object to describe the transition probabilities for a guy starting at age 100.

```
R> getFullTransitionTable<-function(age){</pre>
     ageSequence <- seq (from = age, to = 120)
R+
     k=1
R+
     myList=list()
R.+
R.+
     for ( i in ageSequence) {
        mc_age_i<-getMc4Age(age = i)</pre>
R+
R+
        myList[[k]]<-mc_age_i</pre>
        k=k+1
R.+
     }
R+
```

```
myMarkovChainList<-new("markovchainList", markovchains = myList,</pre>
R.+
                                 name = paste("TransitionsSinceAge", age, sep = ""))
      return(myMarkovChainList)
R+
R+ }
R> transitionsSince100<-getFullTransitionTable(age=100)
We can use such transition for simulating ten life trajectories for a guy that begins "active"
(A) aged 100:
R> rmarkovchain(n = 10, object = transitionsSince100,
                   what = "matrix", t0 = "A", include.t0 = TRUE)
R+
       [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10] [,11] [,12] [,13]
 [1,] "A"
             "I"
                   "T"
                        "D"
                              "D"
                                    "D"
                                          "D"
                                                "D"
                                                      "D"
                                                            "D"
                                                                   "D"
                                                                          "D"
                                                                                 "D"
                                    "D"
                                                                   "D"
                                                                          "D"
                                                                                 "D"
 [2,] "A"
             "A"
                   "D"
                        "D"
                              "D"
                                          "D"
                                                "D"
                                                      "D"
                                                            "D"
                                                                   "D"
                                                                          "D"
 [3,] "A"
                   "D"
                        "D"
                              "D"
                                    "D"
                                          "D"
                                                "D"
                                                      "D"
                                                            "D"
                                                                                 "D"
             "A"
                              "D"
 [4,] "A"
             "A"
                   "A"
                        "A"
                                    "D"
                                          "D"
                                                "D"
                                                      "D"
                                                            "D"
                                                                   "D"
                                                                          "D"
                                                                                 "D"
 [5,] "A"
             "A"
                   " A "
                        " A "
                              "D"
                                    "D"
                                          "D"
                                                "D"
                                                      "D"
                                                            "D"
                                                                   "D"
                                                                          "D"
                                                                                 "D"
 [6,] "A"
             "A"
                   " A "
                        " A "
                              "D"
                                    "D"
                                          "D"
                                                "D"
                                                      "D"
                                                            "D"
                                                                   "D"
                                                                          "D"
                                                                                 "D"
             "A"
                   "A"
                        "A"
                              "D"
                                    "D"
                                          "D"
                                                "D"
                                                      "D"
                                                            "D"
                                                                   "D"
                                                                          "D"
                                                                                 "D"
 [7,] "A"
 [8,] "A"
             "A"
                   "D"
                        "D"
                              "D"
                                    "D"
                                          "D"
                                                "D"
                                                      "D"
                                                            "D"
                                                                   "D"
                                                                          "D"
                                                                                 "D"
                   " A "
                        "D"
                              "D"
                                    "D"
                                          "D"
                                                "D"
                                                      "D"
                                                            "D"
                                                                   "D"
                                                                          "D"
                                                                                 "D"
 [9,] "A"
             " A "
                   " A "
                        "D"
                              "D"
                                    "D"
                                          "D"
                                                "D"
                                                      "D"
                                                            "D"
                                                                   "D"
                                                                                 "D"
[10,] "A"
             " A "
                                                                          ייםיי
                                          [,19] [,20] [,21] [,22]
       [,14] [,15] [,16] [,17]
                                   [,18]
                                          "D"
 [1,] "D"
              "D"
                     "D"
                            "D"
                                   "D"
                                                 "D"
                                                        "D"
 [2,] "D"
              "D"
                     "D"
                            "D"
                                   "D"
                                          "D"
                                                 "D"
                                                        "D"
                                                               "D"
                            "D"
                                          "D"
                                                 "D"
 [3,] "D"
              "D"
                     "D"
                                   "D"
                                                        "D"
                                                               "D"
                                   "D"
                                          "D"
                                                 "D"
                                                               "D"
 [4,] "D"
              "D"
                     "D"
                            "D"
                                                        "D"
                                          "D"
                                                 "D"
 [5,] "D"
              "D"
                     "D"
                            "D"
                                   "D"
                                                        "D"
                                                               "D"
 [6,] "D"
              "D"
                     "D"
                            "D"
                                   "D"
                                          "D"
                                                 "D"
                                                        "D"
                                                               "D"
 [7,] "D"
              "D"
                     "D"
                            "D"
                                   "D"
                                          "D"
                                                 "D"
                                                        ייםיי
                                                               "D"
 [8,] "D"
              "D"
                     "D"
                            "D"
                                   "D"
                                          "D"
                                                 "D"
                                                        "D"
                                                               "D"
                                          "D"
                     "D"
                            "D"
                                   "D"
                                                 "D"
                                                        "D"
                                                               "D"
 [9,] "D"
              "D"
                     "D"
[10,] "D"
              "D"
                            "D"
                                   "D"
                                          "D"
                                                 "D"
                                                        "D"
                                                               "D"
```

Lets consider 1000 simulated live trajectories, for a healty guy aged 80. We can compute the expected time a guy will be disabled starting active at age 80.

```
R> transitionsSince80<-getFullTransitionTable(age=80)
R> lifeTrajectories<-rmarkovchain(n=1e3, object=transitionsSince80,
R+
                                    what="matrix", t0="A", include.t0=TRUE)
R> temp<-matrix(0,nrow=nrow(lifeTrajectories),ncol = ncol(lifeTrajectories))</pre>
R> temp[lifeTrajectories=="I"]<-1</pre>
R> expected_period_disabled<-mean(rowSums((temp)))</pre>
R> expected_period_disabled
```

R+

Assuming that the health insurance will pay a benefit of 12000 per year disabled and that the real interest rate is 0.02, we can compute the lump sum premium at 80.

```
R> mean(rowMeans(12000*temp%*%( matrix((1+0.02)^-seq(from=0, to=ncol(temp)-1)))))
[1] 13215.26
```

6.4. Sociology

Markov chains have been actively used to model progressions and regressions between social classes. The first study was performed by Glass and Hall (1954), while a more recent application can be found in Jo Blanden and Machin (2005). The table that follows shows the income quartile of the father when the son was 16 (in 1984) and the income quartile of the son when aged 30 (in 2000) for the 1970 cohort.

```
R> data("blanden")
R> mobilityMc <- as(blanden, "markovchain")</pre>
R> mobilityMc
Unnamed Markov chain
 A 4 - dimensional discrete Markov Chain defined by the following states:
 Bottom, 2nd, 3rd, Top
 The transition matrix (by rows)
                                    is defined as follows:
             2nd
                        3rd
                               Bottom
                                            Top
Bottom 0.2900000 0.2200000 0.3800000 0.1100000
2nd
       0.2772277 0.2574257 0.2475248 0.2178218
       0.2626263 0.2828283 0.2121212 0.2424242
3rd
       0.1700000 0.2500000 0.1600000 0.4200000
Top
```

The underlying transition graph is plotted in Figure 5.

The steady state distribution is computed as follows. Since transition across quartiles are shown, the probability function is evenly 0.25.

```
R> round(steadyStates(mobilityMc), 2)
Bottom 2nd 3rd Top
```

0.25 0.25 0.25 0.25

6.5. Genetics and Medicine

This section contains two examples: the first shows the use of Markov chain models in genetics, the second shows an application of Markov chains in modelling diseases' dynamics.

Genetics

[1,]

P. J. Avery and D. A. Henderson (1999) discusses the use of Markov chains in model Preprogucacon gene protein bases sequence. The preproglucacon dataset in markovchain contains the dataset shown in the package.

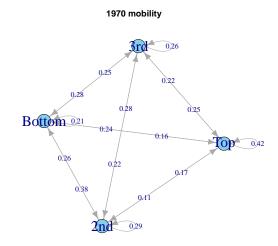


Figure 5: 1970 UK cohort mobility data.

R> data("preproglucacon", package = "markovchain")

It is possible to model the transition probabilities between bases as shown in the following code.

Preproglucacon MC

A $\,4\,$ - dimensional discrete Markov Chain defined by the following states: A, C, G, T

The transition matrix (by rows) is defined as follows:

A C G T

A 0.3585271 0.1434109 0.16666667 0.3313953

C 0.3840304 0.1558935 0.02281369 0.4372624

G 0.3053097 0.1991150 0.15044248 0.3451327

T 0.2844523 0.1819788 0.17667845 0.3568905

Medicine

Discrete-time Markov chains are also employed to study the progression of chronic diseases. The following example is taken from B. A. Craig and A. A. Sendi (2002). Starting from six month follow-up data, the maximum likelihood estimation of the monthly transition matrix is obtained. This transition matrix aims to describe the monthly progression of CD4-cell counts of HIV infected subjects.

```
R> craigSendiMatr <- matrix(c(682, 33, 25,
R.+
                   154, 64, 47,
                   19, 19, 43), byrow = T, nrow = 3)
R+
R> hivStates <- c("0-49", "50-74", "75-UP")
R> rownames(craigSendiMatr) <- hivStates</pre>
R> colnames(craigSendiMatr) <- hivStates</pre>
R> craigSendiTable <- as.table(craigSendiMatr)</pre>
R> mcM6 <- as(craigSendiTable, "markovchain")</pre>
R> mcM6@name <- "Zero-Six month CD4 cells transition"
R> mcM6
Zero-Six month CD4 cells transition
 A 3 - dimensional discrete Markov Chain defined by the following states:
 0-49, 50-74, 75-UP
 The transition matrix (by rows) is defined as follows:
            0-49
                       50-74
                                   75-UP
0-49 0.9216216 0.04459459 0.03378378
50-74 0.5811321 0.24150943 0.17735849
75-UP 0.2345679 0.23456790 0.53086420
As shown in the paper, the second passage consists in the decomposition of M_6 = V \cdot D \cdot V^{-1}
in order to obtain M_1 as M_1 = V \cdot D^{1/6} \cdot V^{-1}.
R> eig <- eigen(mcM6@transitionMatrix)</pre>
R> D <- diag(eig$values)</pre>
R> V <- eig$vectors</pre>
R> V %*% D %*% solve(V)
           [,1]
                       [,2]
                                   [,3]
[1,] 0.9216216 0.04459459 0.03378378
[2,] 0.5811321 0.24150943 0.17735849
[3,] 0.2345679 0.23456790 0.53086420
R > d <- D ^ (1/6)
R > M < - V \% * \% d \% * \% solve(V)
R> mcM1 <- new("markovchain", transitionMatrix = M, states = hivStates)
```

7. Discussion, issues and future plans

The **markovchain** package has been designed in order to provide easily handling of DTMC and communication with alternative packages.

The package has known several improvements in the recent years: many functionalities added, porting the software in Rcpp Rcpp package (Eddelbuettel 2013) and many methodological improvements that have improved the software reliability.

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