Networks and Random Processes Assignment 1

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October 2018

1 Question 1

This section considers a Simple Random Walk on $1, ..., L$ with probabilities $p \in [0, 1]$ and $q = 1 - p$ to jump right and left respectively.

Different boundary conditions are considered.

1.1 Part A

1.1.1 Case 1 - Periodic

Periodic boundary conditions, $p(0, L) = q$ and $p(L, 0) = p$

The transition matrix is:

$$P = \begin{bmatrix} 0 & p & 0 & \dots & 0 & q \\ q & 0 & p & \dots & 0 & 0 \\ 0 & q & 0 & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & & \vdots \\ 0 & 0 & 0 & \dots & 0 & p \\ p & 0 & 0 & \dots & q & 0 \end{bmatrix}$$

The process is irreducible i.e. every state can, eventually, reach every other state. And there is a finite state space so there is 1 unique stationary distribution.

The process can "loop" around from state L to 1 and vice versa. The state path can be visualised as a circlular loop. Considering the symmetry, the stationary distribution must be uniform.

$\pi = (1/L, 1/L, ..., 1/L)$ for all $p \in (0, 1)$

The stationary distribution is reversible only for the case $p = q = \frac{1}{2}$.

1.1.2 Case 2 - Closed

Transition matrix:

$$P = \begin{bmatrix} q & p & 0 & \dots & 0 & 0 \\ q & 0 & p & \dots & 0 & 0 \\ 0 & q & 0 & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & & \vdots \\ 0 & 0 & 0 & \dots & 0 & p \\ 0 & 0 & 0 & \dots & q & p \end{bmatrix}$$

If $p = 1$ there is an absorbing state at L and the stationary distribution is $\pi = (0, 0, ..., 0, 1)$. This stationary distribution is reversible because all terms in the detailed balance equations are zero. This is not irreducible because the walk can only move from s_x to s_{x+1}, and not in the opposite direction.

If $q = 1$ there is an absorbing state at 1 and the stationary dsitribution is $\pi = (1, 0, ..., 0, 0)$. This stationary distribution is reversible because all terms in the detailed balance equations are zero. This is not irreducible, as the walk can only move from s_x to s_{x-1} and not in the opposite direction.

If $p = q = \frac{1}{2}$ the process is irreducible because every state can, eventually, be reached from every other state. There is also a finite state space and so there is only 1 stationary distribution. All of the columns in the transition matrix sum to 1 and so there is a constant left eigenvector. Therefore the the unique stationary distribution is uniform and given by $\pi = (1/L, 1/L, ..., 1/L)$. This stationary distribution is reversible.

If $p, q \neq [0, 1/2, 1]$ then the process is irreducible and it has a finite state space. So the process is ergodic and there is only 1 stationary distribution. Looking at the detailed balance equations, we can find a recurrence relation of the form:

$\pi_{x-1} p = \pi_x q$ over $x = \{2, 3, ..., L\}$

$\pi_x = \pi_{x-1} \frac{p}{q}$

By induction, the solution is

$\pi_x = \pi_1 (\frac{p}{q})^{x-1}$

This is a reversible distribution, and so must also be stationary. As the process is ergodic, this is the unique stationary distrubution.

We can check this distribution is stationary for a closed simple random walk with 4 states

$$\begin{bmatrix} \pi_1 \\ \pi_1 \frac{p}{q} \\ \pi_1 (\frac{p}{q})^2 \\ \pi_1 (\frac{p}{q})^3 \end{bmatrix} \begin{bmatrix} q & p & 0 & 0 \\ q & 0 & p & 0 \\ 0 & q & 0 & p \\ 0 & 0 & q & p \end{bmatrix} = \begin{bmatrix} \pi_1 \\ \pi_1 \frac{p}{q} \\ \pi_1 (\frac{p}{q})^2 \\ \pi_1 (\frac{p}{q})^3 \end{bmatrix}$$

The normalised stationary distribution is

$\pi_x = \dfrac{\pi_1 (\frac{p}{q})^{x-1}}{\sum_i^L \pi_i}$

1.2   Part B - Absorbing

The transition matrix for a simple random walk with absorbing boundary conditions is

$$P = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 & 0 \\ q & 0 & p & \dots & 0 & 0 \\ 0 & q & 0 & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & & \vdots \\ 0 & 0 & 0 & \dots & 0 & p \\ 0 & 0 & 0 & \dots & 0 & 1 \end{bmatrix}$$

The process is not irreducible, as no other states can be reached from state 1 or state L.

The two stationary distributions suggested by the absorbing states are
$\pi_1 = [1, 0, 0, ..., 0]$
$\pi_2 = [0, 0, 0, ..., 1]$
These can be combined linearly to give stationary distributions of the form
$\pi_0 = [a, 0, 0, .., 0, 1 - a]$ where $a \in [0, 1]$
These distributions are reversible. Looking at the detailed balance conditions:
$\pi(x)p(x, y) = \pi(y)p(y, x)$
All terms for all equations are zero and therefore it is reversible.

The absorption probability in site L is
$h_k^L = P(X_n = L \text{ for some } n \geq 0 | X_0 = k)$
or
$h_k^L = P(X_n = L | X_0 = k)$
Considering k+1, k-1, and by law of total probability:
$h_k^L = P(X_n = L | X_1 = k+1, X_0 = k) * p + P(X_n = L | X_1 = k-1, X_0 = k) * q$
Using the Markov property:
$h_k^L = P(X_n = L | X_1 = k + 1) \times p + P(X_n = L | X_1 = k - 1) \times q$
or
$h_k^L = h_{k+1}^L \times p + h_{k-1}^L \times q$
The boundary conditions are:
$h_1^L = 0$ and $h_L^L = 1$

If $p = q$ then this recursion relation becomes
$$h_k^L = \frac{h_{k+1}^L + h_{k-1}^L}{2}$$
This is linear interpolation between the two surrounding states and therefore the absorption probability is linear in k. Consdiering the boundary conditions the solution is:
$h_k^L = \frac{k-1}{L-1}$

If $p \neq q$, consider the ansatz:

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$h_k^L = \lambda^k$

Using this ansatz the recursion relation becomes

$\lambda = p\lambda^2 + q$

This has roots:

$\lambda_1 = 1$ and $\lambda_2 = q/p$

The general solution is of the form:

$h_k^L = a\lambda_1 + b\lambda_2$

$h_k^L = a + b(\frac{q}{p})^k$

Looking at the boundary conditions:

$h_1^L = 0 = a + b(\frac{q}{p})$

$h_L^L = 1 = a + b(\frac{q}{p})^L$

Subtracting the first equation from the second equation, and solving for b:

$b = \dfrac{1}{(\frac{q}{p})^L - \frac{q}{p})}$

$a = \dfrac{-1}{(\frac{q}{p})^{L-1} - 1}$

NOT SURE ABOUT THIS LAST PART - CHECK ON MONDAY AGAINST SOMEONE ELSE'S ANSWER

1.3   Part C - simulations

A simple random walk with L=10 and closed boundary conditions was simulated 500 times, with $p = 0.6$ and starting at x=1 at t=0.
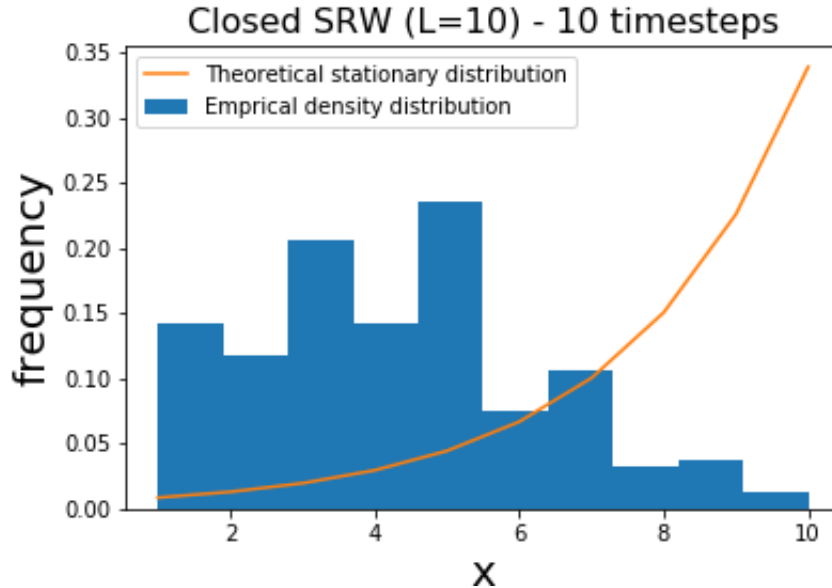

Figure 1. The frequency distribution over 500 different realisations after 10 timesteps.

Ergodic processes tend towards the stationary distribution after a large number of time steps. After 10 time steps (Figure 1), the emprical distribution is still heavily influenced by the starting condition of x(0) = 1.
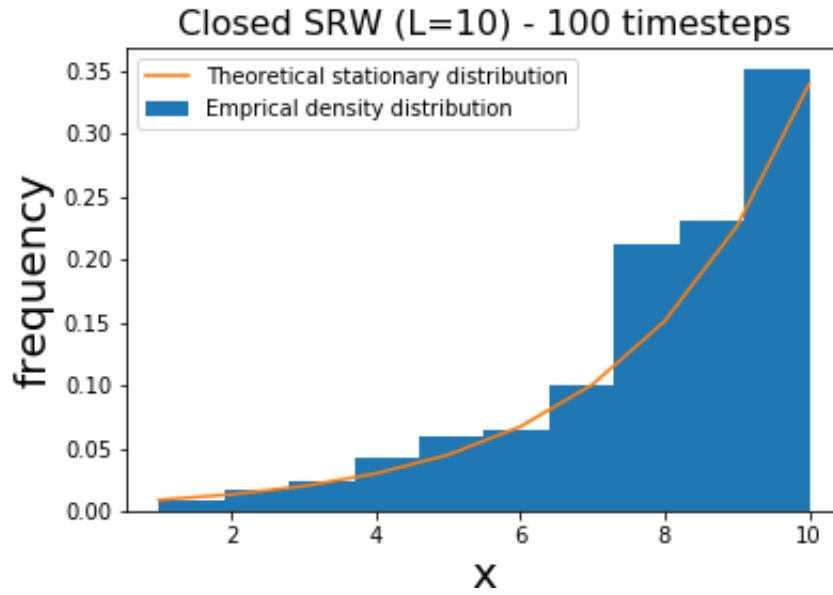

Figure 2. The frequency distribution over 500 different realisations after 100 timesteps.

After 100 time steps (Figure 2), enough time has passed so that the empirical distribution is similar to the theoretical stationary distribution.
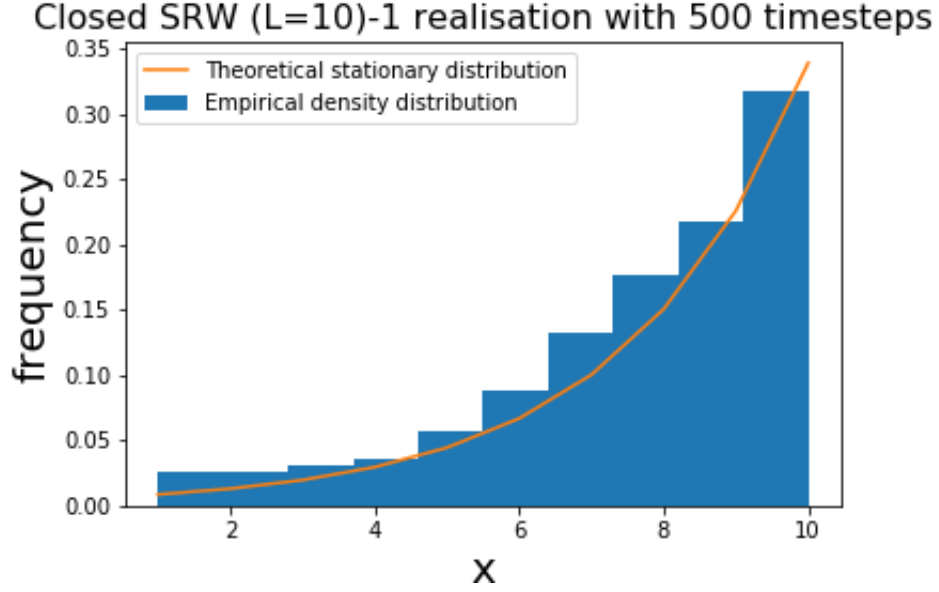
Figure 3. The frequency distribution of states over 500 timesteps of 1 single realisations.
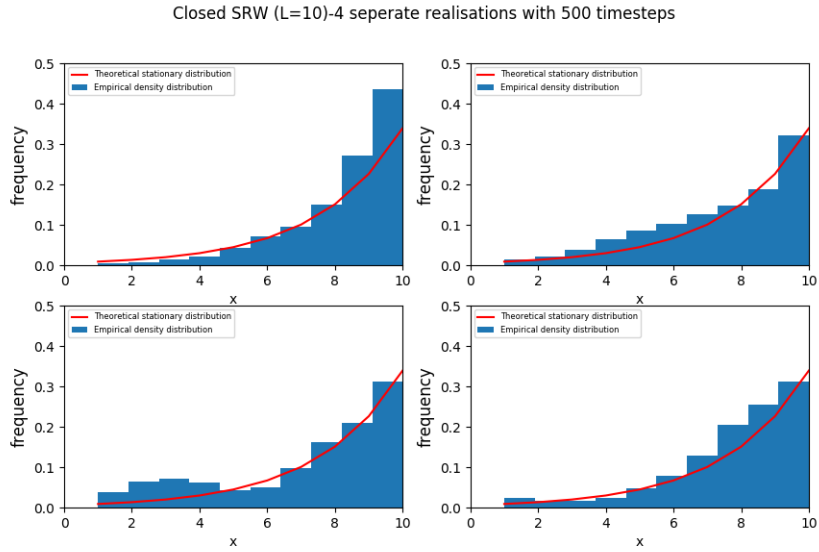

Figure 4. The frequency distribution of states over 500 timesteps of 4 seperate single realisations.

After 500 time steps of 1 realisation (Figure 3), the empirical distribution is similar to the theoretical stationary distribution. Over just 1 realisation there

is a lot of stochasticity in the specific distribution generated. So to give a representative sample 4 firther seperate realisations are shown in Figure 4.

2 Question 2

$X_1, X_2, ...$ is a sequence of independent, identically distributed random variables (iirdvs) with
$\quad X_i \sim N(\mu, \sigma^2)$
$\quad \mu \in R$ and $\sigma^2 > 0$
$\quad$ Discrete time random walk on state space R
$\quad (Y_n : n \geq 0)$ with $Y_{n+1} = Y_n + X_{n+1}$ and $Y_0 = 0$

2.1 Part A

The weak law of large numbers for Y_n:
$$\tfrac{1}{n} Y_n = \tfrac{1}{n} \sum_{k=1}^{n} X_k - > \mu \text{ as } n - > \infty$$
The value of $\frac{Y_n}{n}$ will converge to μ with large n.

The central limit theorem for Y_n:
$$\frac{Y_n - n\mu}{\sigma n^{\frac{1}{2}}} = \frac{1}{\sigma n^{\frac{1}{2}}} \sum_{k=1}^{n} (X_k - \mu) - > \xi \text{ as } n - > \infty$$
where $\xi \sim N(0, 1)$

2.2 Part B - distribution of Y_n

$Y_n \sim N(n\mu, n\sigma^2)$
$\quad Y_n$ is normally distributed with mean equal to $n\mu$, where μ is the mean of the random variable X, and with variance $n\sigma^2$, where σ^2 is the variance of the random variable X.

2.3 Part C

Z_n has a recurive relationship given by
$$Z_{n+1} = exp(Y_n + X_{n+1})$$
$$Z_{n+1} = Z_n exp(X_{n+1})$$

2.3.1 Derivation of pdf

Y is distributed normally, and
$\quad Y = ln(Z)$

Consider the cumulative distribution function:
$$F_z(z) = P(Z \leq z) = P(Y \leq ln(z)) = F_y(ln(z)) = \Phi(\frac{ln(z) - n\mu}{\sigma\sqrt{n}})$$
$$f_z(z) = \tfrac{d}{dz} F_z(z)$$

by the chain rule, this gives

$$f_z(z) = \frac{1}{z}\frac{1}{\sigma_y\sqrt{2\pi}}exp(\frac{-(ln(z)-\mu_y)^2}{2\sigma_y^2})$$

Or, in terms of the standard deviationa nd mean of x

$$f_z(z) = \frac{1}{z\sigma_x\sqrt{2n\pi}}exp(\frac{-(ln(z)-n\mu_x)^2}{2n\sigma_x^2})$$

Z_0 is fixed by the initial conditions as $Z_0 = 1$. So the log-normal distribution given above applies for $n \geq 1$.

From wikipedia:
$E(Z_n) = exp(n\mu + \frac{n\sigma^2}{2})$
$Var(Z_n) = exp(2n\mu + n\sigma^2)(exp(n\sigma^2) - 1)$
$Med(Z_n) = exp(n\mu)$
Where μ and σ^2 are the mean and variance of X.

2.4 Part D

Z_n was simulated 500 times over 100 timesteps with $\mu_x = 0$ and $\sigma_x = 0.2$.
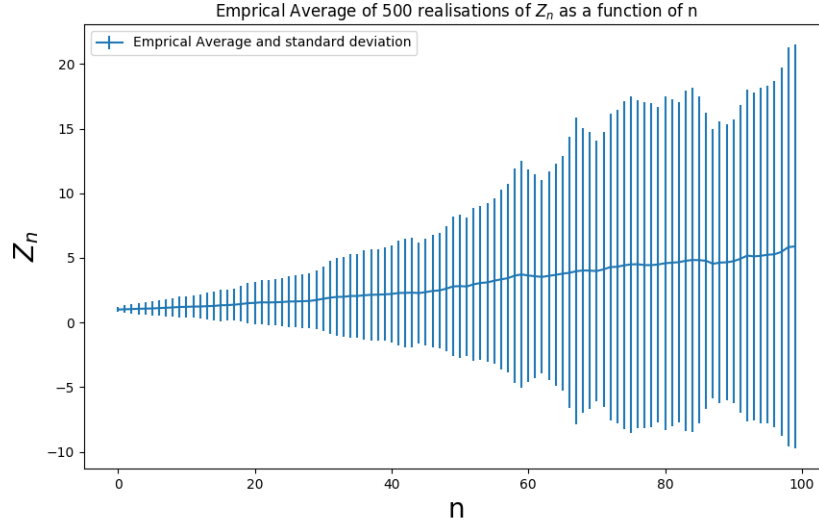
2.4.1 Empirical Average

Figure 5. The emprical average of 500 simulations of Z_n as a funciton of n over 100 timesteps.

Figure shows the empirical average of Z_n as a function of time, n. The error bars show the emprical standard deviation at each point.

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2.4.2 Boxplots

Figure shows boxplots of the empirical average and range at $n = 10$ and $n = 100$.
INSERT BOXPLOTS FIGURES

2.4.3 Emprical PDF and theoretical PDF

Figure shows a kernel desinity estimation of the probability density funtion, with the theoretical prediction, for timesteps $n = 10$ and $n = 100$.
INSERT KDE FIGURES

2.4.4 Ergodic Average

Figure shows the ergodic average for 4 different single realisations plotted over 100 timesteps.

2.5 Part E

We want
$E(Z_n) = 1$ for all $n \geq 0$
$E(Z_n) = exp(n\mu + \frac{n\sigma^2}{2}) = 1$
$\mu + \frac{\sigma^2}{2} = 0$
$\mu = -\frac{\sigma^2}{2}$
$\mu = -\frac{1}{50}$
Figure shows the emprical tail of the data compared to the theoretical survival function, defined as 1 minus the cumulative distribution function.

3 Question 3

3.1 Part a

Each individuum can have the starting type of any other individuum. If we consider a vector that contains all of the unique starting states, $b_0 = [X_0(1), X_0(2), ..., X_0(L)]$, then each individuum can be any element in that vector. This gives a state space of size L^2. In mathematical notation:
$X(i) \in X_0(j)$ where $i, j \in \{1, 2, ..., L\}$
The process is not irreducible, as once a type goes extinct it stays extinct, and so not every state can be reached from every other state.
The stationary distributions are where all individuals are of one type i.e. all $X(i)$ are equal to the same one of the initial types $X_0(j)$. In mathematical notation:
$\forall X(i) : X(i) = X_0(j)$ where $j \in \{1, 2, .., L\}$

3.2 Part b

3.2.1 State space

The future state of the process depends only on the current state at each time step, so yes it is Markov.

The state space is

$N_i \in \{0, 1, ..., L\}$

For each type, there can be an integer number of individuals of that type between 0 and L.

3.2.2 Transition Probabilities

Let $N_t(j)$ be the number of individuals of a particular species, j in a generation, and L individuals in total. For indiviudal of the next generation, the probability of being of this particular species is equal to the proportion of individuals of that type in the parent generation.

$p(X_{t+1}(i) = j) = N_t(j)/L$

So the transition probabilites for $N_t + 1$ are given by a binomial distribution:

$p(N_{t+1}(j) = k) = \binom{L}{k}(\frac{N_t(j)}{L})^k(1 - \frac{N_t(j)}{L})^{L-k}$

The process is not irreducible, if the number of indiviudals of the given species reaches zero, then it is extinct and can never grow again above zero. If the number of individuals reaches L, then this species is the only species left and will always remain so.

3.2.3 Stationary Distributions

If we define a distribution vector as

$\pi = [N_t(0), N_t(1), ..., N_t(L)]$

Then there are stationary distributions on the absorbing states

$\pi_1 = [1, 0, ..., 0, 0]$

$\pi_2 = [0, 0, ..., 0, 1]$

and any normalised linear combination of these states, so

$\pi_0 = [a, 0, ..., 0, 1 - a]$ where $a \in [0, 1]$

With the initial condition $N_0 = 1$, there is one individual of this type in the population. By symmetry, the probability of this species taking over has to be equal to $1/L$. So the limiting distribution as $t-> \infty$ is

$\pi_\infty = [1 - \frac{1}{L}, 0, ..., 0, \frac{1}{L}]$

The process is not irreducible, as once a state has $N_i = 0$ for any i, i.e. a type goes extinct, the state space where $N_i > 0$ is no longer accessible.

The stationary distributions are where

$N_i = \delta_{i,j}L$ where $j \in \{1, L\}$

Q. Limiting distribution?