

Let $R(n)$ be a random draw of integers between 0 and $n - 1$ (inclusive). I repeatedly apply R , starting at 10^{100} . What is the expected number of repeated applications until I get zero.

Answer: Approach as a Markov chain. Starting at n , we can transition to each one of the states $(n - 1), (n - 2), \dots, 2, 1$ and the absorbing state 0. The question states that draws of the integers are random (uniform implied). Hence each of the transitions above occurs with equal probability, $1/n$. Similarly, if in state $n - 1$, then transitions to one of $\{n - 2, n - 3, \dots, 2, 1, 0\}$ occur with equal probability $1/(n - 1)$, and so on. Hence we can construct the transition matrix P ,

Where the columns and rows are labelled with states according to the order

$$\begin{array}{cccccc} & 1 & 2 & 3 & \dots & n & 0 \\ \begin{pmatrix} \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ \vdots & & & & & & \vdots \\ & & & \vdots & \dots & & \\ \dots & & & \dots & \dots & \dots & \\ \dots & & & \dots & \dots & \dots & \end{pmatrix} & \begin{matrix} 1 \\ 2 \\ 3 \\ \vdots \\ n-1 \\ n \\ 0 \end{matrix} \end{array}$$

$$P = \left(\begin{array}{cccc|cccc} 0 & 0 & 0 & \dots & 0 & 1 \\ 1/2 & 0 & 0 & \dots & 0 & 1/2 \\ 1/3 & 1/3 & 0 & \dots & 0 & 1/3 \\ \vdots & & & & & \vdots \\ 1/(n-1) & 1/(n-1) & 1/(n-1) & \dots & 0 & 1/(n-1) \\ 1/n & 1/n & 1/n & \dots & 0 & 1/n \\ \hline 0 & 0 & 0 & \dots & 0 & 1 \end{array} \right) = \left(\begin{array}{c|c} Q & * \\ \hline * & 1 \end{array} \right)$$

and the absorbing state 0 has been partitioned. The upper left partition is labelled as matrix Q , and we form the fundamental matrix N as

$$N = (I - Q)^{-1}$$

According to standard theory the duration of the chain starting in state i until entering the absorbed state (0) is given by the i -th component of the vector t ,

$$t = Nc, \quad c = (1, 1, \dots, 1)^T$$

Hence since we are interested in starting in state n and finishing in state 0, we are interested in the n -th component of t ,

$$t = Nc = \begin{pmatrix} 1 & 0 & 0 & 0 & \dots & 0 \\ 1/2 & 1 & 0 & 0 & \dots & 0 \\ 1/2 & 1/3 & 1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1/2 & 1/3 & 1/4 & 1/5 & \dots & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \\ \vdots \\ 1 \end{pmatrix}$$

So that $t_n = 1 + 1/2 + 1/3 + 1/4 + \dots + 1/n = H_n \sim \log n$. Therefore the number of steps (function iterations) until hitting zero, from $n = 10^{100}$ is $H_{10^{100}} \sim 100 \log 10$.