

ECS256 - Homework II

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Problem 1.a

First, we'll derive π_i . The definition of the tree searching markov model leads to the following set of balance equations for the long-run state probabilities:

$$\pi_i = \pi_{i-1}q_{i-1} = \pi_0 \prod_{j=0}^{i-1} q_j \quad \text{for } i \geq 1, \text{ and}$$

$$\pi_0 = \sum_{i=1}^{\infty} \pi_i(1 - q_i) \quad \text{for } i = 0.$$

This definition for π_0 is a bit unwieldy. We can also think of this quantity as one over the expected recurrence time, as in eq. (10.63) in the book:

$$\begin{aligned} \pi_0 &= \frac{1}{E(T_{0,0})} \\ E(T_{0,0}) &= 1 + \sum_{k \neq 0} p_{0,k} E(T_{k,0}) \\ &= 1 + p_{0,1} E(T_{1,0}) \\ &= 1 + p_{0,1} (1 + \sum_{k \neq 0} p_{1,k} E(T_{k,0})) \\ &= 1 + p_{0,1} (1 + p_{1,2} E(T_{2,0})) \\ &= 1 + p_{0,1} (1 + p_{1,2} (1 + \sum_{k \neq 0} p_{2,k} E(T_{k,0}))) \\ &= 1 + p_{0,1} (1 + p_{1,2} (1 + p_{2,3} E(T_{3,0}))) \end{aligned}$$

and so on. This unravels into a familiar closed form:

$$\begin{aligned} E(T_{0,0}) &= 1 + q_0(1 + q_1(1 + q_2(1 + \dots) \dots)) \\ &= 1 + q_0 + q_0q_1 + q_0q_1q_2 + \dots \\ &= 1 + \sum_{i=0}^{\infty} \left[\prod_{j=0}^{i-1} q_j \right] \end{aligned}$$

If the model is positive recurrent, then there exists some value R such that

$$R = \sum_{i=0}^{\infty} \left[\prod_{j=0}^{i-1} q_j \right] < \infty.$$

Thus,

$$\pi_0 = \frac{1}{1+R}, \text{ and}$$
$$\pi_i = \frac{\prod_{j=0}^{i-1} q_j}{1+R}.$$

Next, we'll derive $E(T_{i,0})$.