Program 1: Markov Chains

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Source Code

Main.java

```
1 public class Main {
 2
 3
       public static void main(String[] args) {
           System.out.println("Starting tests: ");
 4
 5
           // Experiment 1
           new MarkovChain(0, 30, "test1.csv");
 6
 7
           System.out.print(":-");
 8
           new MarkovChain(1, 30, "test2.csv");
 9
           System.out.print("-");
10
           new MarkovChain(2, 30, "test3.csv");
           System.out.print("-");
11
12
           new MarkovChain(3, 30, "test4.csv");
           System.out.print("-");
13
14
           // Experiment 2
           new MarkovChain(100, "test5.csv");
15
           System.out.print("-");
16
           new MarkovChain(1000, "test6.csv");
17
18
           // Experiment 3
19
           System.out.print("-");
           new MarkovChain(1000, "test7.csv");
20
21
           System.out.print("-");
22
           new MarkovChain(1000, "test8.csv");
           System.out.print("-");
23
           new MarkovChain(1000, "test9.csv");
24
           System.out.print("-");
25
26
           new MarkovChain(1000, "test10.csv");
27
           System.out.print("-");
28
           new MarkovChain(1000, "test11.csv");
29
           System.out.print("-");
30
           new MarkovChain(1000, "test12.csv");
           System.out.print("-");
31
           new MarkovChain(1000, "test13.csv");
32
           System.out.print("-");
33
```

```
34
           new MarkovChain(1000, "test14.csv");
           System.out.print("-");
35
36
           new MarkovChain(1000, "test15.csv");
           System.out.print("-");
37
38
           new MarkovChain(1000, "test16.csv");
           System.out.print("-:\n Finished tests");
39
       }
40
41
42 }
```

MarkovChain.java

```
1 import java.io.IOException;
 2 import java.util.Random;
 3 import java.io.PrintWriter;
 4 import java.io.FileWriter;
 5
 6 public class MarkovChain {
 7
 8
       private double[][] transitionMatrix = new double[][]{
 9
               \{0.8, 0.2, 0.0, 0.0\},\
10
               \{0.1, 0.8, 0.1, 0.0\},\
11
               \{0.1, 0.0, 0.7, 0.2\},\
               {0.1, 0.0, 0.0, 0.9}
12
13
       };
14
       private double totalWalks = 1.0;
15
       private double gCount = 0.0;
       private double yCount = 0.0;
16
       private double oCount = 0.0;
17
       private double rCount = 0.0;
18
19
       private String fileName;
20
21
22
       * Constructor that will run a walk with a random initial state
23
24
       public MarkovChain(int numberOfSteps, String fileName){
25
           this.fileName = fileName;
26
           Random random = new Random();
27
           int initial = random.nextInt(3);
28
           run(initial, numberOfSteps);
29
       }
30
31
32
       * Constructor that will run a walk with a known initial state
33
34
       public MarkovChain(int startPosition, int numberOfSteps, String fileName){
           this.fileName = fileName;
35
           run(startPosition, numberOfSteps);
36
37
       }
38
39
       /*
```

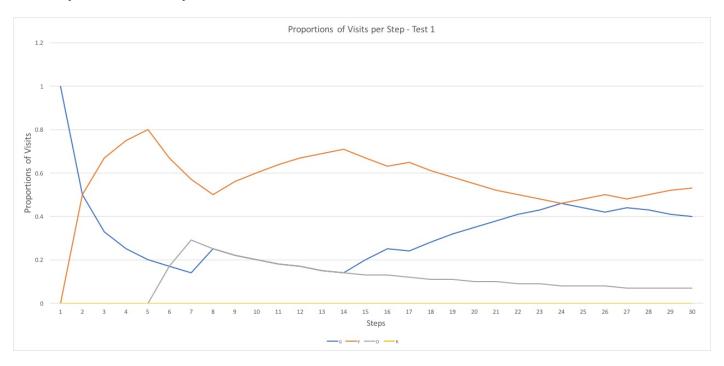
```
40
       * Function for going through the steps and recording the ratio of times reached a state
41
       */
42
       private void run(int startPosition, int numberOfSteps){
43
           double[] gArray = new double[numberOfSteps];
44
           double[] yArray = new double[numberOfSteps];
           double[] oArray = new double[numberOfSteps];
45
           double[] rArray = new double[numberOfSteps];
46
47
           Random random = new Random();
           String[] stepArray = new String[numberOfSteps];
48
           for(int i = 0; i < numberOfSteps; i++, totalWalks++){
49
               startPosition = walk(startPosition, random);
50
51
               switch (startPosition){
52
                   case 0:
53
                       gCount++;
                       stepArray[i] = "G";
54
55
                       break;
56
                   case 1:
57
                       yCount++;
58
                       stepArray[i] = "Y";
59
                       break:
                   case 2:
60
61
                       oCount++;
62
                       stepArray[i] = "0";
                       break;
63
                   case 3:
64
65
                       rCount++;
66
                       stepArray[i] = "R";
                       break;
67
68
               gArray[i] = gCount / totalWalks;
69
70
               yArray[i] = yCount / totalWalks;
71
               oArray[i] = oCount / totalWalks;
               rArray[i] = rCount / totalWalks;
72
73
74
           printToCSV(gArray, yArray, oArray, rArray, stepArray);
75
       }
76
77
       /*
78
       * Function for deciding where the next walk will be
79
80
       private int walk(int currentState, Random random){
81
           // Variable for return
82
           int nextState = 0;
           // Random number from figuring out where to walk to next
83
           double nextProbability = random.nextDouble();
84
85
           // Switch case values
           double case0 = transitionMatrix[currentState][0];
86
87
           double case1 = transitionMatrix[currentState][1] + transitionMatrix[currentState]
   [0];
88
           double case2 = transitionMatrix[currentState][2] + transitionMatrix[currentState][0]
   + transitionMatrix[currentState][1];
```

```
89
            double case3 = transitionMatrix[currentState][3] + transitionMatrix[currentState][0]
    + transitionMatrix[currentState][3] + transitionMatrix[currentState][2];
 90
            // Check where to walk next
 91
            if (nextProbability > 0 && nextProbability <= case0){
 92
                nextState = 0;
 93
            } else if (nextProbability > case0 && nextProbability <= case1) {
 94
                nextState = 1;
 95
            } else if (nextProbability > case1 && nextProbability <= case2) {
 96
                nextState = 2;
 97
            } else if (nextProbability > case2 && nextProbability <= case3) {</pre>
 98
                nextState = 3;
            } else {
 99
100
                System.out.println("There was an error");
                System.exit(1);
101
102
103
            // Return the next walk location
104
            return nextState;
105
        }
106
107
        * Function for printing the results of the walk to a csv file
108
109
110
        private void printToCSV(double[] array0, double[] array1, double[] array2, double[]
    array3, String[] array4){
            try {
111
112
                FileWriter fileWriter = new FileWriter(fileName);
113
                PrintWriter printWriter = new PrintWriter(fileWriter);
114
                for (int i = 0; i < 5; i++) {
115
                     for (int j = 0; j < array0.length; <math>j++) {
116
                         switch (i){
117
                             case 0:
                                 printWriter.printf("%.2f,", array0[j]);
118
119
                                 break;
120
                             case 1:
121
                                 printWriter.printf("%.2f,", array1[j]);
122
                                 break;
123
                             case 2:
                                 printWriter.printf("%.2f,", array2[j]);
124
125
                                 break;
126
                             case 3:
                                 printWriter.printf("%.2f,", array3[j]);
127
128
                                 break;
129
                             case 4:
130
                                 printWriter.printf("%s,", array4[j]);
                         }
131
132
133
                     printWriter.println();
134
                }
135
                printWriter.close();
                fileWriter.close();
136
137
            } catch (IOException e){
```

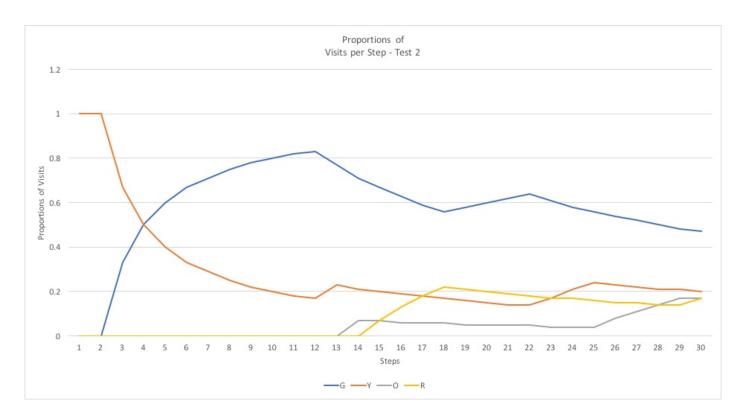
Charts

Experiment 1

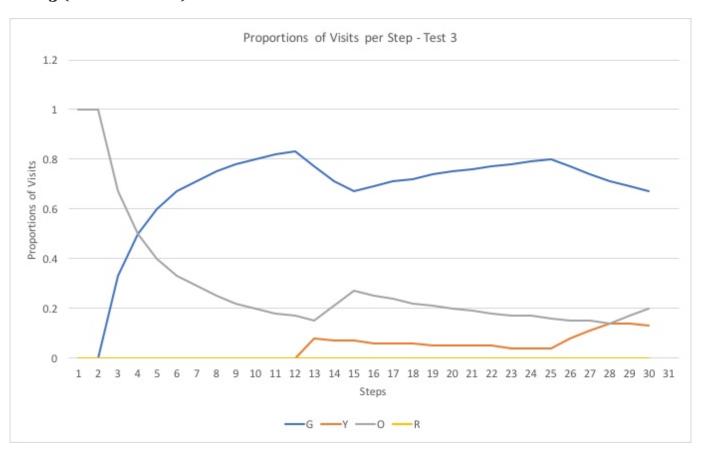
Test 1 (Initial state G)



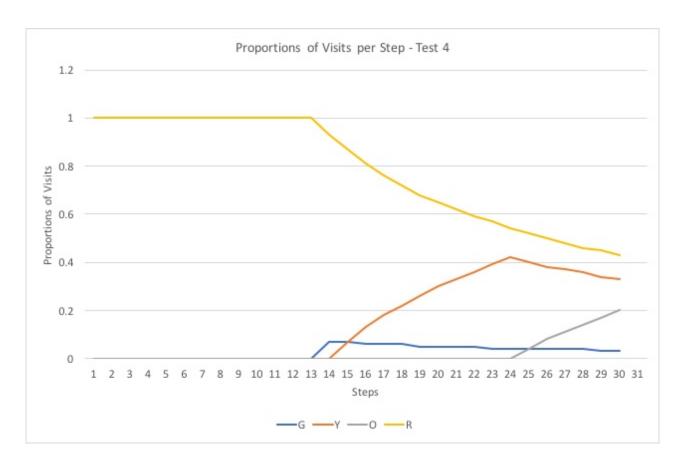
Test 2 (Initial state Y)



Test 3 (Initial state O)



Test 4 (Initial state R)

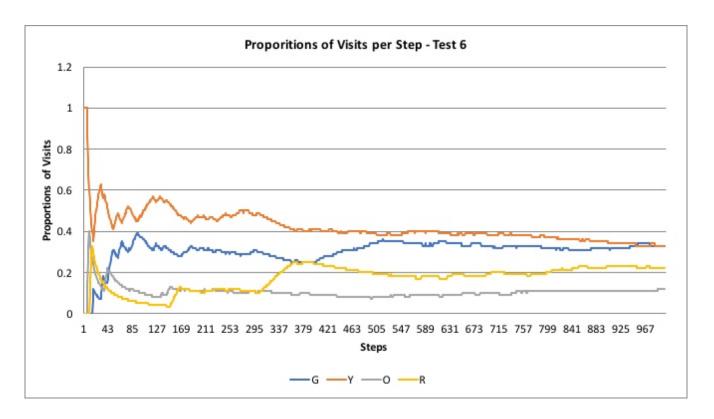


Experiment 2

Test 5 (Random initial state - 100 steps)

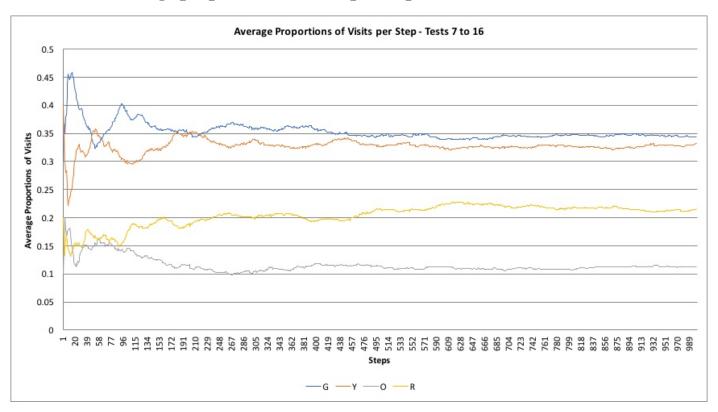


Test 6 (Random initial state - 1000 steps)



Experiment 3

Tests 7 - 16 (Average proportions of visits per steps)



Results

Results are availble in the Results.xlsx file and the csv files are in the submission folder after they are generated by the program.

For experiment 2, the results show that R has a higher proporiton of visits in the 100 step run (test 5) compared to the other state even though it only has two states that it can go to (R and G). This is because it got stuck in the R state for quite a while. It isn't a clear representation of the actual steady state. However, in the 1000 step run (test 6) R has a lower proportion of visits than test 5 which a better representation when compared to the actual steady state. It is pretty clear that running the test more times will get a better state and this experiment shows it.

Looking at the other states values for G, Y, and O. They are closer to there actual steady state values but were still off for test 5. Test 6 was a better representation of the actual values. I think a good test would be to run this experiment with 100 steps and 500 steps and see if it is still closer to the steady state values or not.