

Example: Time-Homogeneous Discrete Markov Chain

$$P = [p_{ij}]_{i,j \in \{0, \dots, |S|-1\}} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0.1 & 0.9 \\ 0.6 & 0.4 & 0 \end{bmatrix}$$

$$S = \{s_0, s_1, s_2\}$$

