

Problem 5.1

$$S = \{0, 1\}$$

状态

$$T = \{t_0, t_1, t_2\}$$

0 1h 2h

$$P = \begin{bmatrix} 1-a & a \\ b & 1-a \end{bmatrix}$$

Case 1 $a=b=0$ 状态不变

$$P = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$



$$E(T_i) = (1 - P_{ii})^{-1} = \infty$$

Case 2. $a=b=1$ 必变

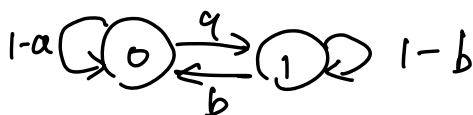
$$P = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$



$$E(T_i) = \frac{1}{1 - P_{ii}} = 1$$

Case 3 $a, b \in (0, 1)$

$$P = \begin{bmatrix} 1-a & a \\ b & 1-b \end{bmatrix}$$



$$E(T_i) = \frac{1}{1 - P_{ii}}$$

$$E(T_0) = \frac{1}{a} \quad E(T_1) = \frac{1}{b}$$