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MATH-40011 and MATH-50011 Introduction to Probability ...

ECE 541, Probability and Stochastic Processes Fall 2014 Solutions to Homework Assignment 9 Problem 1. (From Hoel, Port, and Stone) Consider an irreducible birth and death chain on the nonnegative integers with $q_i = p_i = (i+1)^2$: Show that the chain is transient. Solution: For irreducible birth and death chain, the states are transient if and ...

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