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ii CONTENTS. Preface. This manual contains solutions to the problems in Stochastic Modeling: Analysis and Simulation that do not require computer simulation. For obvious reasons, simulation results depend on the programming language, the pseudorandom-number generators and the random-variate-generation routines in use.

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Solution of a problem in Taylor & Karlin: An Introduction to Stochastic Modeling, 3rd ed Exercise III.4.5, p. 128 The problem describes a Markov chain with 6 states, and the following transition

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