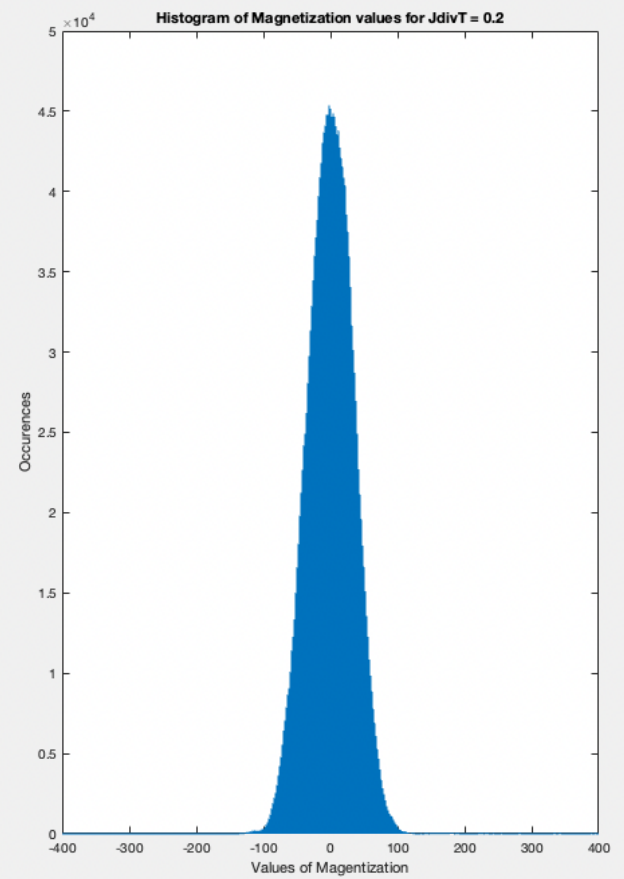
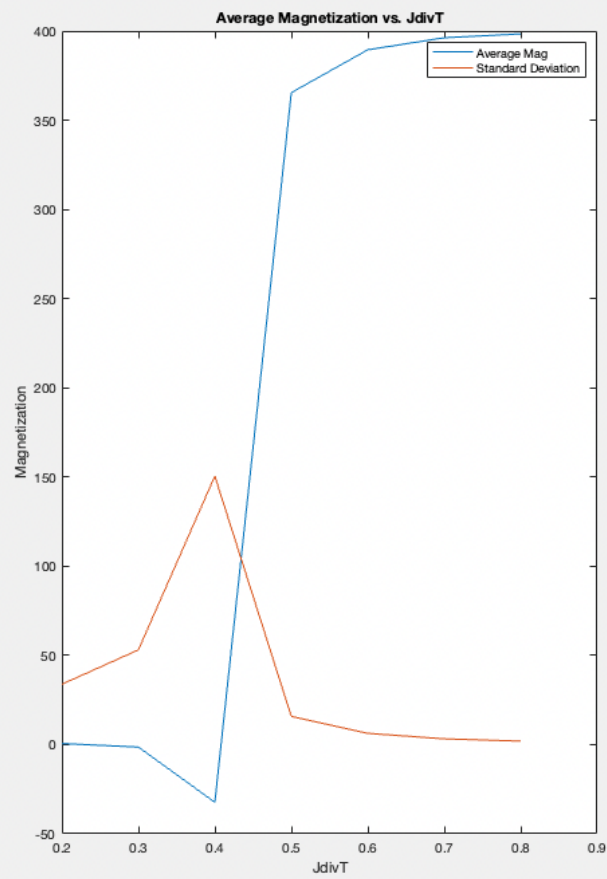


[Source Code:](#)



Let Γ_i be a set of N states ($\Gamma_1, \Gamma_2, \dots$). The Probability of being in the m th state is p_m .

Now, we define the metropolis transition matrix to be T with elements π_{mn} , which applies to transitions from state m to n

$$\pi_{mn} = \begin{cases} \alpha_{mn} & p_m \geq p_n \quad (m \neq n) \\ (p_m/p_n) \alpha_{mn} & p_m < p_n \quad (m \neq n) \\ 1 - \sum_{m \neq n} \pi_{m'n} & \text{if } m = n \end{cases}$$

: If m likelihood $>$ n likelihood, the transition element is just α_{mn} , an element of a symmetric attempt matrix α

First, we assume $p_m > p_n$

Now, according to our predefined rules:

$$\pi_{mn} p_n = \alpha_{mn} p_n \quad (m \text{ to } n, \text{ greedy})$$

If we were to calculate the reverse transition instead:

$$\begin{aligned} \pi_{nm} p_m &= \alpha_{nm} \frac{p_n}{p_m} p_m \\ &\parallel \\ &\alpha_{nm} \quad (\text{because } \alpha \text{ is symmetric}) \\ &= \alpha_{mn} p_n \end{aligned}$$

Clearly, their flux is the same i.e. in a steady state.

If $\pi_{nm} p_m = \pi_{mn} p_n$, then we can say that $T p = p$. This is because

the flux from state $m \rightarrow n$ and state $n \rightarrow m$ cancel out, and p remains the same.