Within mixture Mean.RData, there are two test cases (A with large number of components K; and B with small K) consisting of a vector of  $\mu$  values, a list of weights and a list of IDs that map the weights to the corresponding components in the mean vector.

(a)

One line code using sapply() that will calculate the weighted mean  $\sum_{k=1}^{m_i} w_{i,k} \mu_{ID_{i,k}}$ .

```
#### Problem Set 3 1. mixtureMean
library(rbenchmark)
rm(list = ls(all = TRUE)) # remove all objects
load("mixtureMean.RData") # import data
```

```
# (a) original data storage
mixmeanA <- sapply(1:length(IDsA), function(i) {
    return(sum(muA[IDsA[[i]]] * wgtsA[[i]]))
}) # sapply test case A
mixmeanB <- sapply(1:length(IDsB), function(i) {
    return(sum(muB[IDsB[[i]]] * wgtsB[[i]]))
}) # sapply test case B</pre>
```

(b)

I set up the objects under case A as two matrices, one storing the  $\mu$  values used for calcuation and one storing the corresponding weights for those mean values. The size of the these two matrices are the same, which is  $n \times max(m_i)$ , i.e. the number of observations times the maximum number of components per observation.

```
# (b) data setup for A: K=1000 table out as matrix storing the
# mu[ids]/wgts in cols for each observation row
idnum <- length(IDsA)
idlen <- sapply(1:idnum, function(i) {
    return(length(IDsA[[i]]))
})
maxmi <- max(idlen)
muidA <- matrix(as.numeric(NA), nr = idnum, nc = maxmi)
for (i in 1:idnum) {
    muidA[i, 1:idlen[i]] <- IDsA[[i]]
}
wtidA <- matrix(as.numeric(NA), nr = idnum, nc = maxmi)
for (i in 1:idnum) {
    wtidA[i, 1:idlen[i]] <- wgtsA[[i]]
}
mixmeanA2 <- rowSums(muA[muidA] * wtidA, na.rm = TRUE)</pre>
```

(c)

The set up of data objects under case B is even simpler. As K = 10 which is small, I just use a  $n \times K$  matrix to store all the weights for the observations of the mean vector, leaving the untouched components with weight 0.

```
# (c) data setup for B: K=10 small K can allow us to store all the IDs as
# truth table for each u
idnum <- length(IDsB)
munum <- length(muB) # K is small
wtidB <- matrix(0, nr = munum, nc = idnum)
for (i in 1:idnum) {
    tmpwt <- rep(0, munum)
    tmpwt[IDsB[[i]]] <- wgtsB[[i]]
    wtidB[, i] <- tmpwt
}
mixmeanB2 <- colSums(muB * wtidB)</pre>
```

#### (d)

The comparison for the two test cases are shown below using benchmarking functions.

```
# (d) efficiency comparison
# (d) efficiency comparison
benchmark(A1 = {mixmeanA <- sapply(1:length(IDsA),</pre>
                             function(i){ return( sum(muA[IDsA[[i]]]*wgtsA[[i]]) ) })},
          A2 = {mixmeanA2 <- rowSums(muA[muidA]*wtidA, na.rm = TRUE)},
          replications = 5)
     test replications elapsed relative user.self sys.self user.child
                     5
                          5.29
                                    10.8
                                                        0.00
## 1
     A1
                                              5.27
                                                                     NA
## 2
      A2
                     5
                           0.49
                                     1.0
                                               0.45
                                                        0.02
                                                                     NA
     sys.child
##
## 1
            NA
## 2
            NA
all.equal(mixmeanA, mixmeanA2)
## [1] TRUE
benchmark(B1 = {mixmeanB <- sapply(1:length(IDsB),</pre>
                             function(i){ return( sum(muB[IDsB[[i]]]*wgtsB[[i]]) ) })},
          B2 = {mixmeanB2 <- colSums(muB*wtidB)},
          replications = 5)
##
     test replications elapsed relative user.self sys.self user.child
## 1
                     5
                          5.36
                                      67
                                              5.35
                                                        0.02
## 2
       B2
                     5
                           0.08
                                       1
                                              0.04
                                                        0.03
                                                                     NA
##
     sys.child
## 1
            NA
## 2
all.equal(mixmeanB, mixmeanB2)
## [1] TRUE
```

We can see that there is about 10X (b) and 100X (c) speed-up compared to the original case, which shows the advantages of re-arranging the data objects.

The CSC (compressed sparse column) format for storing sparse matrices has three components: values: a vector of non-zero entries, stored with column major ordering rowIndices: a vector of row indices, one for each non-zero entry colPointers: a vector of entry index at which each column starts (length of ncol + 1)

```
#### Problem Set 3 2. CSC matrix
library(Matrix) # sparse matrix package
library(compiler)
library(rbenchmark)
rm(list = ls(all = TRUE)) # remove all objects
source("cscFromC.R")
```

(a)

I re-write the C-style makeCSC() function as below.

```
### (a) R version of makeCSC
makeCSCr <- function(matT) {</pre>
    matCSC = list()
    dimInfo <- which(matT != 0, arr.ind = TRUE) # array indices info (row, col)</pre>
    matCSC$values <- matT[dimInfo] #non-zero matrix entries</pre>
    matCSC$rowIndices <- dimInfo[, 1] # row indices</pre>
    matCSC$colPointers <- c(1, cumsum(tabulate(dimInfo[, 2], nbins = ncol(matT))) +</pre>
        1) # cumsum the num of entries in each col
    return(matCSC)
}
m \leftarrow matrix(c(1, 0, 0, 7, 0, 2, 0, 0, 0, 0, 0, 0, 0, 0, 4), nr = 4)
makeCSCr(m)
## $values
## [1] 1 7 2 4
##
## $rowIndices
## [1] 1 4 2 4
##
## $colPointers
## [1] 1 3 4 4 5
```

(b)

I used the profiling tool to assess the computation bottleneck of my function, which is shown below. I generated the test matrices using the *makeTestMatrix()* function provided in *cscFromC.R.* 

```
m <- makeTestMatrix(2500)
Rprof("makeCSCr.prof", interval = 0.01)
system.time(mr <- makeCSCr(m))

## user system elapsed
## 0.69 0.01 0.75</pre>
```

```
Rprof(NULL)
summaryRprof("makeCSCr.prof")$by.self
            self.time self.pct total.time total.pct
## !=
                 0.52
                         55.32
                                     0.52
                                              55.32
                         22.34
                                              77.66
## which
                 0.21
                                     0.73
## gc
                 0.20
                         21.28
                                     0.20
                                              21.28
## makeCSCr
                0.01 1.06
                                     0.74
                                              78.72
```

So, an improved version is shown below with built-in packages.

```
### (b) # more efficient after Rprof() and improvement in coding
makeCSCr2 <- function(matT) {</pre>
    matCSC = list()
    M <- as(matT, "dgCMatrix")</pre>
    matCSC$values <- M@x #non-zero matrix entries</pre>
    matCSC$rowIndices <- M@i + 1 # row indices</pre>
    matCSC$colPointers <- M@p + 1  # cumsum the num of entries in each col
    return(matCSC)
}
m \leftarrow matrix(c(1, 0, 0, 7, 0, 2, 0, 0, 0, 0, 0, 0, 0, 0, 4), nr = 4)
makeCSCr2(m)
## $values
## [1] 1 7 2 4
##
## $rowIndices
## [1] 1 4 2 4
## $colPointers
## [1] 1 3 4 4 5
```

(c)

The speed test for C-style, original R-style, package-based R-style and byte-compiled R is shown below. I have also made a comparison function for checking the accuracy of the functions written in different styles.

```
compMat <- function(m1, m2) {</pre>
   # compare the CSC representation of matrix
   flag = all.equal(m1$values, m2$values)
   flag = flag && all.equal(m1$rowIndices, m2$rowIndices)
   flag = flag && all.equal(m1$colPointers, m2$colPointers)
   return(flag)
}
makeCSCrCMP <- cmpfun(makeCSCr) # byte compiled
m <- makeTestMatrix(6400)</pre>
system.time(mc <- makeCSC(m))</pre>
##
     user system elapsed
     3.76 0.03
                    3.79
##
```

```
system.time(mr <- makeCSCr(m))</pre>
##
           system elapsed
      user
              0.17
##
      1.55
                      1.71
compMat(mc, mr)
## [1] TRUE
####### benchmark ########
benchmark(makeCSC(m), makeCSCr(m), makeCSCr(m), makeCSCrCMP(m), replications = 2,
    columns = c("test", "replications", "elapsed", "relative", "user.self",
        "sys.self"))
##
               test replications elapsed relative user.self sys.self
## 1
                                     7.55
                                                         7.53
                                                                  0.02
         makeCSC(m)
                                2
                                              3.020
## 2
        makeCSCr(m)
                                2
                                     3.08
                                              1.232
                                                         2.70
                                                                  0.35
## 3
       makeCSCr2(m)
                                2
                                     2.50
                                              1.000
                                                         1.85
                                                                  0.63
## 4 makeCSCrCMP(m)
                                     2.53
                                2
                                              1.012
                                                         2.03
                                                                  0.50
```

We can see that the pakage-based R-style code runs the fastest, that byte-compiled version runs slightly faster than the original one and that C-style code runs the slowest.

#### (d)

In my R-style makeCSCr() function, there is no additional copy of the full matrix or other matrices of that same size. The result is shown below with the gc() function.

```
### (d) memory usage
gc() #initial
             used (Mb) gc trigger (Mb)
                                          max used
                                                    (Mb)
## Ncells 1390450 74.3
                            2251281 120.3
                                            2251281 120.3
## Vcells 26919727 205.4
                          77314428 589.9 130664802 996.9
m <- makeTestMatrix(2500)</pre>
gc() # with m
             used (Mb) gc trigger (Mb) max used
##
## Ncells 1390470 74.3
                            2251281 120.3
                                            2251281 120.3
## Vcells 30044761 229.3 77314428 589.9 130664802 996.9
system.time(mr <- makeCSCr(m))</pre>
##
      user system elapsed
##
      0.14
             0.00
                     0.14
gc() # after mr
             used (Mb) gc trigger (Mb)
                                           max used (Mb)
## Ncells 1390492
                   74.3
                            2251281 120.3
                                            2251281 120.3
## Vcells 30059608 229.4 77314428 589.9 130664802 996.9
```

We would like to set the lower triangle of a matrix to equal the transpose of the upper triangle.

```
#### Problem Set 3 3. lower.triangle(mat) = transpose(upper.triangle(mat))
rm(list = ls(all = TRUE))  # remove all objects
m <- matrix(1:25, nr = 5)  # simple test matrix</pre>
```

(a)

The code shown below does not work. As R uses column-major ordering to store matrix entries, when extracted using *upper.tri()*, the ordering is messed up as shown below inline with the diagnosis code.

```
m <- matrix(1:25, nr = 5) # simple test matrix
  #showcase
##
        [,1] [,2] [,3] [,4] [,5]
## [1,]
                6
                     11
           1
                          16
                               21
## [2,]
                7
           2
                     12
                          17
                               22
## [3,]
           3
                8
                    13
                          18
                               23
## [4,]
           4
                9
                     14
                          19
                               24
## [5,]
           5
               10
                    15
                          20
                               25
### (a)
m[lower.tri(m)] = t(m[upper.tri(m)]) # this code does not work
  #showcase
##
        [,1] [,2] [,3] [,4] [,5]
## [1,]
                6
           1
                    11
                          16
                               21
## [2,]
           6
                7
                     12
                          17
                               22
## [3,]
               17
                     13
                               23
          11
                          18
## [4,]
          12
               18
                     22
                          19
                               24
## [5,]
          16
               21
                     23
                          24
                               25
# should be row-major conversion here for substitution
m[upper.tri(m)] # convert to col-major vector
## [1] 6 11 12 16 17 18 21 22 23 24
```

(b)

The working code is shown below with inline explaination of how it works. The main idea is to extract the extries from the transposed matrix to perserve the row-major ordering of the original matrix.

```
m <- matrix(1:25, nr = 5) # simple test matrix
  #debug
##
        [,1] [,2] [,3] [,4] [,5]
## [1,]
           1
                 6
                     11
                          16
                                21
## [2,]
           2
                 7
                                22
                     12
                          17
## [3,]
           3
                     13
                          18
                                23
## [4,]
           4
                9
                     14
                          19
                                24
## [5,]
         5
               10
                     15
                                25
```

```
m[upper.tri(m)] #debug, col-major
## [1] 6 11 12 16 17 18 21 22 23 24
### after examination, we have to get row-major upper tirangle
t(m) # transpose of orignal m
        [,1] [,2] [,3] [,4] [,5]
##
## [1,]
           1
                2
                      3
                           4
                                5
                7
## [2,]
                           9
           6
                      8
                               10
                          14
## [3,]
          11
               12
                     13
                               15
## [4,]
          16
               17
                     18
                          19
                               20
                               25
## [5,]
          21
               22
                     23
                          24
t(m)[lower.tri(m)] # col-major of t(m) = row-major of m
## [1] 6 11 16 21 12 17 22 18 23 24
### the working one-line code to do the job
m #showcase
        [,1] [,2] [,3] [,4] [,5]
## [1,]
                               21
           1
                6
                    11
                          16
## [2,]
                7
           2
                     12
                          17
                               22
## [3,]
           3
                8
                    13
                          18
                               23
## [4,]
           4
                    14
                          19
                               24
                9
           5
## [5,]
               10
                    15
                          20
                               25
m[lower.tri(m)] <- t(m)[lower.tri(m)] # this code works</pre>
m #showcase
        [,1] [,2] [,3] [,4] [,5]
## [1,]
                6
                               21
           1
                    11
                          16
## [2,]
           6
                7
                     12
                          17
                               22
## [3,]
          11
               12
                    13
                          18
                               23
## [4,]
          16
               17
                    18
                          19
                               24
## [5,]
          21
               22
                     23
                          24
                               25
```

(c)

The lower.tri<- replacement function is shown below. The optional byrow argument is similar to that in matrix(), which let the function to fill the martix with row-major ordering when TRUE.

```
### (c)
    `lower.tri<-` <- function(x, byrow = FALSE, value){
        #replacement function for lower.tri

        x <- as.matrix(x)

        if ( length(x[lower.tri(x)]) != length(value) )
            stop("Vector length mismatch!")

        if (!byrow) x[lower.tri(x)] <- value # col-major
        else { # row-major</pre>
```

```
tmpx <- t(x) # no replacement function for t()</pre>
       tmpx[upper.tri(tmpx)] <- value</pre>
       x <- t(tmpx)
   }
   return(x)
}
#######test########
m <- matrix(1:25, nr = 5) # simple test matrix</pre>
m
       [,1] [,2] [,3] [,4] [,5]
##
## [1,]
       1 6 11
                     16
## [2,]
       2
            7 12
                      17
                          22
## [3,]
       3
            8
                13
                     18
                          23
## [4,]
       4 9 14 19
                          24
## [5,]
       5 10 15 20
                          25
lower.tri(m) <- 1:10 ; m</pre>
##
       [,1] [,2] [,3] [,4] [,5]
       1 6 11
## [1,]
                    16
                          21
## [2,]
       1
             7
                12
                     17
                          22
## [3,]
       2
            5 13
                          23
                     18
## [4,]
       3
            6
                8
                    19
                          24
## [5,]
       4 7
                9 10
                          25
lower.tri(m, byrow = TRUE) <- 1:10 ; m</pre>
       [,1] [,2] [,3] [,4] [,5]
## [1,]
       1 6 11 16
                          21
## [2,]
        1
              7
                 12
                      17
                          22
## [3,]
       2
            3 13
                     18
                          23
## [4,]
       4 5 6 19
                          24
## [5,]
       7
            8
                9 10
                          25
lower.tri(m) <- c(1,2,3)
## Error: Vector length mismatch!
```

For the object-oriented coding to generate a Markov chain with a fixed number of states, I choose to use the widely accepted and fast speed S3 class. A simple test case is generated with matrix attributes required for a Markov chain object.

```
#### Problem Set 3 4. Markov Chain (OOP)
library(methods)
rm(list = ls(all = TRUE)) # remove all objects
rnd <- rnorm(50000) # rnd sample
rnd <- rnd[rnd > 0] # prob > 0
p = 5 # num of states
x0 <- rep(0, p) # get length p vector
x0[1] \leftarrow 1 # initialize with starting from state 1
xm <- matrix(sample(rnd, p * p), nr = p) # get p-by-p matrix of rnds
xm <- xm/rowSums(xm) # normalize rows
drawState <- function(p, pr) {</pre>
    if (length(pr) != p)
        stop("Vector length mismatch!")
    states <- diag(nrow = p, ncol = p) # state vectors</pre>
    id <- sample(1:5, 1, prob = pr)</pre>
    return(as.vector(states[id, ])) # get random states according to prob=pr
}
```

For an object in Markov chain class, it has the initial state vector *init* and two matrices i.e. transition matrix P and chain matrix *chain* which stores the process. In details, the transition matrix P of dimension  $p \times p$  gives the transition probability  $P[i, j] = Pr(X_n = j | X_{n-1} = i)$ .

(a)

The constructor that creates an *Markov* class object utilizes a method *runSteps()* to run the chain for a given number of steps requested by user. The validity is checked inline with the code shown below.

```
### (a) create the Markov S3 class:
### initial state, transition matrix, num of steps, current state and [if needed, chain];
### creating a "runSteps" method for the MarkovS3 class construction
runSteps <- function(object, ...) UseMethod("runSteps") # generic method
runSteps.MarkovS3 <- function(obj) {</pre>
    if (obj n == 0) {
       obj$chain <- matrix(obj$init, nr = 1)</pre>
        return (obj) # no more steps, simple return the initial state
    } else {
        p = length(obj$init)
        obj$chain <- matrix(as.numeric(NA), nr = obj$n + 1, nc = p)
        obj$chain[1, ] <- obj$init
        for (i in 1:obj$n)
            obj$chain[i + 1, ] <- drawState(p, as.vector(obj$chain[i, ] %*% obj$P))
   }
   return(obj)
```

```
### constructor for 'MarkovS3' class
MarkovS3 <- function(init = NA, P = NA, n = 0, chain = NA){
   # check validity
   p = length(init) # num of states
   nr = dim(P)[1]; nc = dim(P)[2]; # dim of transition matrix
   if (n < 0)
       stop("Need positive integer steps!")
   if (p < 2)
        stop("Need at least two states for the Markov chain!")
    if (nr != nc)
       stop("The transistion matrix has to be square!")
    if (p != nr)
        stop("Mismatch between state vector length and transition matrix dimension!")
    if (length(init[init < 0]) > 0)
       stop("All state probabilities should be positive!")
    if (length(P[P < 0]) > 0)
        stop("All transition probabilities should be positive!")
    if (sum(init) != 1)
        stop("State probabilities should sum to one!")
    if (!all.equal(rowSums(P), rep(1, p)))
        stop("Transition probabilities for each state should sum to one!")
   # initialize the Markov chain
   obj <- list(init = init, P = P, n = n, chain = NA)
   class(obj) <- 'MarkovS3'</pre>
   # construct the Markov chain
   obj <- runSteps(obj)
   return(obj)
}
### simple tests
mkc0 <- MarkovS3(x0, xm)
mkc1 \leftarrow MarkovS3(x0, xm, n = 1)
mkc1
## $init
## [1] 1 0 0 0 0
##
## $P
           [,1]
                  [,2] [,3] [,4] [,5]
## [1,] 0.07202 0.06330 0.2873 0.10163 0.4757
## [2,] 0.13766 0.40616 0.2335 0.04011 0.1826
## [3,] 0.25238 0.19789 0.1208 0.22651 0.2024
## [4,] 0.05318 0.02573 0.3286 0.43496 0.1575
## [5,] 0.12563 0.08561 0.2353 0.35161 0.2018
##
## $n
## [1] 1
##
## $chain
        [,1] [,2] [,3] [,4] [,5]
## [1,] 1 0 0 0 0
```

```
## [2,] 0 1 0 0 0
##
## attr(,"class")
## [1] "MarkovS3"

mkc2 <- MarkovS3(x0, xm, n = 1000)</pre>
```

#### (b)

Three operators ('+', '-', '[') for the Markov chain class is developed as shown below.

```
#### (b) Markov chain S3 class-specific operators
`+.MarkovS3` <- function(obj, incr) {
    # check validity
    if (incr < 0) stop("Need positive integer steps!")</pre>
    if (incr == 0) return (obj)
    p = length(obj$init)
    addchain <- matrix(as.numeric(NA), nr = incr + 1, nc = p)</pre>
    addchain[1, ] \leftarrow obj\\chain[obj\\n + 1, ] # current state
    for (i in 1:incr)
        addchain[i + 1, ] <- drawState(p, as.vector(addchain[i, ] %*% obj$P))</pre>
    obj$n <- obj$n + as.integer(incr) # add steps
    obj$chain <- rbind(obj$chain, addchain[2:(incr+1), ])</pre>
    return(obj)
`-.MarkovS3` <- function(obj, decr) {
    # check validity
    if (decr < 0) stop("Need positive integer steps!")</pre>
    if (obj$n < decr) stop("Not enough steps of states to remove!")</pre>
    if (decr == 0) return (obj)
    obj$n <- obj$n - as.integer(decr) # remove steps
    obj$chain <- obj$chain[1:(obj$n + 1), ]</pre>
    if (obj n == 0)
        obj$chain <- matrix(obj$chain, nr = 1)</pre>
    return(obj)
}
`[.MarkovS3` <- function(obj, idVec) {
    # check validity
    if (length(idVec) == 0) stop("No indices for extracting chain states!")
    if (length(idVec[idVec < 1 | idVec > obj$n+1])) stop("Indices out of bound!")
    return(obj$chain[idVec, ]) # init state is 1st
}
# show only the chain
mkc1$chain
  [,1] [,2] [,3] [,4] [,5]
```

```
## [1,]
## [2,]
                              0
(mkc1 + 1)$chain
       [,1] [,2] [,3] [,4] [,5]
## [1,]
              0
          1
                    0
## [2,]
                    0
                         0
                              0
          0
               1
## [3,]
          0
               0
                    1
(mkc1 - 1)$chain
       [,1] [,2] [,3] [,4] [,5]
## [1,]
         1 0 0 0
mkc2[10:15]
##
       [,1] [,2] [,3] [,4] [,5]
## [1,]
          0
               0
                         0
                    1
## [2,]
          1
               0
                    0
                         0
## [3,]
          0
               0
                    0
                         0
                              1
## [4,]
         0
               0
                    1
                         0
                              0
## [5,]
        0
               0
                    0
                         0
                              1
## [6,]
                    0
                              0
```

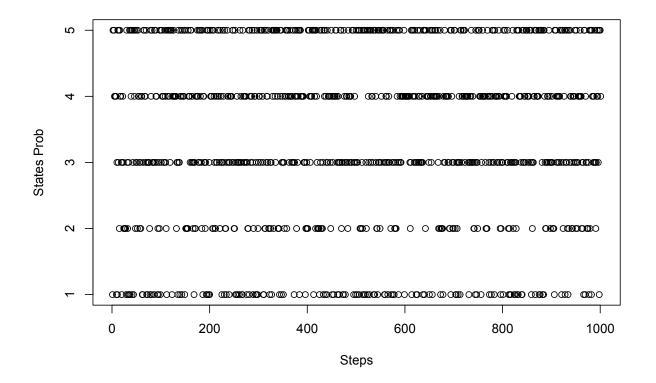
(c)

Three methods, i.e. plot(), summary(), print() or show() that produce nice, formatted output are developed for Markov chain class shown below.

```
#### (c) Markov chain S3 class-specific functions
plot.MarkovS3 <- function(obj, ...) {</pre>
    if (obj n == 0)
        cat("The current state is the same as the initial state\n", obj$chain[1, ], "\n")
    if (obj n > 0)
        data <- which(obj$chain > 0, arr.ind = TRUE)
        plot(data[ ,1], data[ ,2], xlab="Steps", ylab="States Prob", ...)
        hist(data[ ,2], c(0:5+0.5), probability = TRUE,
             main = "Histogram of states", xlab = "Markov chain states")
    }
}
summary.MarkovS3 <- function(obj, ...) {</pre>
    p <- length(obj$init)</pre>
    allPre <- colSums(obj$chain[-(obj$n+1), ]) # previous states counts</pre>
    Tsub <- obj\$chain[-1, ] - obj\$chain[-(obj\$n+1), ] \# transition \verb| records | (1:from, -1:to)|
    Tadd <- obj$chain[-1, ] + obj$chain[-(obj$n+1), ]</pre>
    Tadd[which(Tadd == 1)] <- 0 # retaining the state</pre>
    Pemp <- diag(colSums(Tadd)/2/allPre, nrow = p, ncol = p) #retaining states counts, diag
    for (i in 1:p)
        for (j in 1:p)
            if (i != j)
                 Pemp[i,j] <- length(which(Tsub[ ,i] == 1 & Tsub[ ,j] == -1))/allPre[i]</pre>
```

```
cat("The initial state of the Markov chain is\n"); print(obj$init)
    cat("The transition matrix of this chain is\n"); print(obj$P)
    cat("The current step is", obj$n, ", and the current state is\n");
    print(obj$chain[obj$n+1, ])
    cat("The empirical transition probabilities are \n"); print(Pemp)
    cat("The empirical state probabilities are \n"); print(colMeans(obj$chain))
}
print.MarkovS3 <- function(obj, ...) {</pre>
    cat("Initial state\n"); print(obj$init)
    cat("Transition matrix\n"); print(obj$P)
    cat("Current step\n"); print(obj$n)
    cat("Current state\n"); print(obj$chain[obj$n+1, ])
}
summary(mkc2)
## The initial state of the Markov chain is
## [1] 1 0 0 0 0
## The transition matrix of this chain is
           [,1] [,2] [,3] [,4] [,5]
## [1,] 0.07202 0.06330 0.2873 0.10163 0.4757
## [2,] 0.13766 0.40616 0.2335 0.04011 0.1826
## [3,] 0.25238 0.19789 0.1208 0.22651 0.2024
## [4,] 0.05318 0.02573 0.3286 0.43496 0.1575
## [5,] 0.12563 0.08561 0.2353 0.35161 0.2018
\#\# The current step is 1000 , and the current state is
## [1] 0 0 0 1 0
## The empirical transition probabilities are
           [,1]
                   [,2] [,3]
                                  [,4]
## [1,] 0.05109 0.13869 0.4380 0.05839 0.3066
## [2,] 0.06400 0.33600 0.3920 0.04000 0.1680
## [3,] 0.17241 0.11638 0.1164 0.37931 0.2155
## [4,] 0.04563 0.02281 0.1939 0.44867 0.2928
## [5,] 0.28807 0.12757 0.1852 0.18107 0.2181
## The empirical state probabilities are
## [1] 0.1369 0.1249 0.2318 0.2637 0.2428
print(mkc1)
## Initial state
## [1] 1 0 0 0 0
## Transition matrix
           [,1]
                  [,2] [,3]
                                [,4] [,5]
## [1,] 0.07202 0.06330 0.2873 0.10163 0.4757
## [2,] 0.13766 0.40616 0.2335 0.04011 0.1826
## [3,] 0.25238 0.19789 0.1208 0.22651 0.2024
## [4,] 0.05318 0.02573 0.3286 0.43496 0.1575
## [5,] 0.12563 0.08561 0.2353 0.35161 0.2018
## Current step
## [1] 1
## Current state
## [1] 0 1 0 0 0
```

```
plot(mkc0)
## The current state is the same as the initial state
## 1 0 0 0 0
plot(mkc2)
```



# Histogram of states

