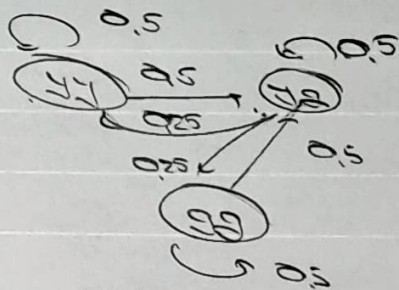
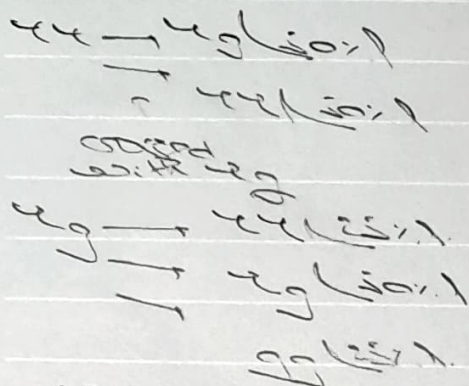


Ques 3: Markov Chain
Transition Probabilities:

101.



102.
 103.
 104.

Stochastic matrix:

$$P = \begin{pmatrix} 0.5 & 0.5 & 0 \\ 0.5 & 0.5 & 0 \\ 0 & 0.5 & 0.5 \end{pmatrix}$$

The matrix taken to be a Markov matrix and it has no meaning. The new state only depends on the current state (general property). The previous states are not relevant for the future state.

105. $W = \begin{pmatrix} 0.5 & 0.25 & 0 \\ 0.5 & 0.5 & 0.5 \\ 0 & 0.25 & 0.5 \end{pmatrix}$ det $(W - \lambda I) = 0$
 $= (0.5 - \lambda)^2 - \frac{1}{2} \cdot \frac{1}{2} (1 - \lambda) = 0$
 $= (0.5 - \lambda)^2 - \frac{1}{4} (1 - \lambda) = 0$
 $\Rightarrow \lambda^2 - 0.5\lambda + 0.5 - \lambda = 0 \Rightarrow \lambda^2 - 1.5\lambda + 0.5 = 0$
 $\Rightarrow \lambda = 0.5 \vee \lambda = 1$

$\lambda_1 = 0$

$(W - \lambda_1 I) \cdot \frac{1}{\sqrt{2}} \begin{pmatrix} 2 & 1 & 0 \\ 2 & 2 & 2 \\ 0 & 1 & 2 \end{pmatrix} = 0$ $W_1 = \begin{pmatrix} 2 & 1 & 0 \\ 2 & 2 & 2 \\ 0 & 1 & 2 \end{pmatrix}$ $\frac{1}{\sqrt{2}} \begin{pmatrix} 2 & 1 & 0 \\ 2 & 2 & 2 \\ 0 & 1 & 2 \end{pmatrix} \cdot \frac{1}{\sqrt{2}} \begin{pmatrix} 2 & 1 & 0 \\ 2 & 2 & 2 \\ 0 & 1 & 2 \end{pmatrix} = 0$

$\lambda_2 = 0.5$

$(W - \lambda_2 I) \cdot \frac{1}{\sqrt{2}} \begin{pmatrix} 0 & 2 & 0 \\ 2 & 0 & 2 \\ 0 & 2 & 0 \end{pmatrix} = 0$ $W_2 = \begin{pmatrix} 0 & 2 & 0 \\ 2 & 0 & 2 \\ 0 & 2 & 0 \end{pmatrix}$ $\frac{1}{\sqrt{2}} \begin{pmatrix} 0 & 2 & 0 \\ 2 & 0 & 2 \\ 0 & 2 & 0 \end{pmatrix} \cdot \frac{1}{\sqrt{2}} \begin{pmatrix} 0 & 2 & 0 \\ 2 & 0 & 2 \\ 0 & 2 & 0 \end{pmatrix} = 0$

$\lambda_3 = 1$

$(W - \lambda_3 I) \cdot \frac{1}{\sqrt{2}} \begin{pmatrix} -2 & 1 & 0 \\ 2 & -2 & 2 \\ 0 & 2 & -2 \end{pmatrix} = 0$ $W_3 = \begin{pmatrix} -2 & 1 & 0 \\ 2 & -2 & 2 \\ 0 & 2 & -2 \end{pmatrix}$ $\frac{1}{\sqrt{2}} \begin{pmatrix} -2 & 1 & 0 \\ 2 & -2 & 2 \\ 0 & 2 & -2 \end{pmatrix} \cdot \frac{1}{\sqrt{2}} \begin{pmatrix} -2 & 1 & 0 \\ 2 & -2 & 2 \\ 0 & 2 & -2 \end{pmatrix} = 0$

General time response: $x(t) = x(0) e^{-\lambda t}$

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

initial condition

steady state

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

9. Long-term limit = steady-state: $\lim_{t \rightarrow \infty} x(t) = \frac{1}{4}$

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

Data: 100 samples

Time: 1 sec

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

From the steady-state, we can find

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

$$x(t) = \frac{1}{4} \left(0.1 + 0.5 e^{-\lambda t} \right)$$

calculated error

Percent error

If the experiment is repeated many times

very good

we expect to have a value of $\frac{1}{4}$, $\frac{1}{2}$, $\frac{1}{4}$, respectively for

constant, λ and ω respectively