

Solution (4)

- We can solve these equations (assuming $P_0(t) = 1$) to get

$$P_0(t) = \frac{\mu}{\lambda + \mu} + \frac{\lambda}{\lambda + \mu} e^{-(\lambda + \mu)t}$$

$$P_1(t) = \frac{\lambda}{\lambda + \mu} - \frac{\lambda}{\lambda + \mu} e^{-(\lambda + \mu)t}$$

Correction:
Should be
 $P_0(0)$ not $P_0(t)$

