$$n = 2$$

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## 1 Formulating problem

Define two arrays,  $\{p_n\}$  and  $\{q_n\}$  ( $\forall i \in \mathbb{N}^*$ , we have  $p_i, q_i \geq 0$  and  $p_i + q_i = 1$ ), which stands for the probability of the two points with initial condition  $p_0 = 1, q_0 = 0$ .

Define parameters a,b,c as probabilities for moving left, stay the same, and moving right. For a, b, c we make sure a+b+c=1 and  $a,b,c\geq 0$ 

We have the following inductions:

$$p_{n+1} = (a+c)q_n + bp_n$$

$$q_{n+1} = (a+c)p_n + bq_n$$