

Problem 2:- given π_0 [initial distribution]

$$\pi_n = P^n \pi_0, \quad \hat{\pi}_n = (\underbrace{S_M P}_{\substack{\downarrow \\ \text{Sampling} \\ \text{of } P}})^n \underbrace{S_M \pi_0}_{\substack{\downarrow \\ \text{sample of } \pi_0}}$$

I) Identify π_{n+1} & $\hat{\pi}_{n+1}$

$$\pi_{n+1} = P \cdot \pi_n, \quad \hat{\pi}_{n+1} = S_M \cdot P \cdot \hat{\pi}_n$$

II) The distance $d(\pi_{n+1}, \hat{\pi}_{n+1})$ can be identified as:-

$$d(\pi_{n+1}, \hat{\pi}_{n+1}) = d(P\pi_n, S_M P \hat{\pi}_n)$$

using triangular Inequality with $P\hat{\pi}_n$ as intermediate.

$$d(\pi_{n+1}, \hat{\pi}_{n+1}) = d(P\pi_n, S_M P \hat{\pi}_n) \leq d(P\pi_n, P\hat{\pi}_n) + d(P\hat{\pi}_n, S_M P \hat{\pi}_n)$$

III) break down of R.H.S of Inequality:-

$$1) d(P\pi_n, P\hat{\pi}_n) \leq d(\pi_n, \hat{\pi}_n) \quad \text{Property of } \underline{P}$$

$$2) d(P\hat{\pi}_n, S_M P \hat{\pi}_n) \leq \frac{1}{M} \quad \text{Property of } S_M \text{ sampling}$$

+ Substitute in the inequality:-

$$\therefore d(\pi_{n+1}, \hat{\pi}_{n+1}) \leq d(\pi_n, \hat{\pi}_n) + d(P\hat{\pi}_n, S_M P \hat{\pi}_n)$$

$$\leq d(\pi_n, \hat{\pi}_n) + \frac{1}{M} \quad \#$$