

```
#!/usr/bin/env python3
```

```
# -*- coding: utf-8 -*-
```

```
# Standard Library
```

```
from fractions import Fraction as Frac
```

```
from random import random, randrange
```

```
from statistics import stdev
```

```
from typing import Any, Callable, List, Tuple, Union
```

```
FracVec = List[Frac]
```

```
FracMatrix = List[FracVec]
```

```
def get_trans_probs(
```

```
    SSP: FracVec,
```

```
    trans_table=
```

```
        [Frac(1, 2), Frac(1, 4), Frac(0, 1), Frac(1, 4), Frac(
            0, 1), Frac(0, 1), Frac(0, 1), Frac(0, 1), Frac(0, 1)],
        [Frac(1, 4), Frac(1, 4), Frac(1, 4), Frac(0, 1), Frac(
            1, 4), Frac(0, 1), Frac(0, 1), Frac(0, 1), Frac(0, 1)],
        [Frac(0, 1), Frac(1, 4), Frac(1, 2), Frac(0, 1), Frac(
            0, 1), Frac(1, 4), Frac(0, 1), Frac(0, 1), Frac(0, 1)],
        [Frac(1, 4), Frac(0, 1), Frac(0, 1), Frac(1, 4), Frac(
            1, 4), Frac(0, 1), Frac(1, 4), Frac(0, 1), Frac(0, 1)],
        [Frac(0, 1), Frac(1, 4), Frac(0, 1), Frac(1, 4), Frac(
            0, 1), Frac(1, 4), Frac(0, 1), Frac(1, 4), Frac(0, 1)],
        [Frac(0, 1), Frac(0, 1), Frac(1, 4), Frac(0, 1), Frac(
            1, 4), Frac(1, 4), Frac(0, 1), Frac(0, 1), Frac(1, 4)],
        [Frac(0, 1), Frac(0, 1), Frac(0, 1), Frac(1, 4), Frac(
            0, 1), Frac(0, 1), Frac(1, 2), Frac(1, 4), Frac(0, 1)],
        [Frac(0, 1), Frac(0, 1), Frac(0, 1), Frac(1, 4), Frac(
            1, 4), Frac(0, 1), Frac(1, 4), Frac(1, 4), Frac(1, 4)],
        [Frac(0, 1), Frac(0, 1), Frac(0, 1), Frac(0, 1), Frac(
            0, 1), Frac(1, 4), Frac(0, 1), Frac(1, 4), Frac(1, 2)],
    ] -> FracMatrix:
```

```
test_square('funct get_trans_probs', trans_table)
```

```
assert sum(SSP) == Frac(1, 1) or \
```

```
    sum(SSP) == 1, fail_msg(
```

```
    "funct get_trans_probs",
```

```

"sum of SSP not equal to 1",
1.0,
f"p = sum({'', '.join(map(str, SSP))}) = {float(sum(SSP))}"

```

```

# in Python upper bound is exclusive
# for each pair of states
for s1 in range(1, 10):
    for s2 in range(1, 10):
        # indices are biased
        # state 1, for example, is stored in index 0
        acc_prob: Frac = min(Frac(1, 1),
                             Frac(SSP[s2 - 1],
                                   SSP[s1 - 1]))

        r: Frac = trans_table[s1 - 1][s2 - 1]
        # r: Frac = Frac(*random().as_integer_ratio())
        trans_table[s1 - 1][s2 - 1] = acc_prob * r

    non_self_ps = Frac(0, 1)
    for s3 in range(1, 10):
        if s3 != s1:
            non_self_ps += trans_table[s1 - 1][s3 - 1]

    if non_self_ps < Frac(1, 1):
        trans_table[s1 - 1][s1 - 1] = Frac(1, 1) - non_self_ps

return trans_table

```

```

def run_markov(trans_table: FracMatrix,
               state=randrange(1, 10),
               steps=1) -> int:
    """Proposes a random state given on supplied transition probabilities.
    """

    r: Frac = Frac(*random().as_integer_ratio())

    # associate all probabilities with state number *before*
    # sorting so info about what it is a transition to isn't lost
    ordered_tp: List[Tuple[int, Frac]] = [(0, Frac(0, 1))] + \
        sorted(enumerate(trans_table[state - 1], start=1),
              reverse=True,

```

```
key=(lambda pair: pair[1])
```

```
def between(x, m, n) -> bool: return x > m and x <= n
```

```
for _ in range(steps):  
    # tower sampling  
    # -1 because I am looking ahead `i + 1`  
    for i in range(len(ordered_tp) - 1):  
        # indices upper-exclusive so ranges are biased  
        if between(r, sum([pair[0] for pair in ordered_tp[:i + 1]]),  
                    sum([pair[0] for pair in ordered_tp[:i + 2]])):  
            state = ordered_tp[i + 1][0]  
            break  
  
return state
```

```
def fail_msg(where: str, issue: str, expected: Any, got: Any) -> str:  
    return f"[FAIL] [{where}] {issue}, EXPECTED: {expected}, GOT: {got}"
```

```
def test_square(where: str, m: FracMatrix) -> None:  
    assert len(m) == len(m[0]), \  
        fail_msg(where,  
            'not an NxN matrix',  
            'square matrix',  
            m)
```

```
def print_matrix(m: FracMatrix) -> None:  
    for i in range(len(m)):  
        print('[ ', end='')  
        for j in range(len(m[i])):  
            print("%2.2f" % float(m[i][j]), end=' ' )  
        print(']')
```

```
def exercise_1() -> Tuple[FracVec, FracMatrix]:
```

```
# 9 states with equal probability of being in every one  
# so the probability is 1/9 for being in each of them  
SSP: FracVec = [Frac(1, 9) for i in range(1, 10)]
```

```
return SSP, get_trans_probs(SSP)
```

```
def exercise_2() -> Tuple[FracVec, FracMatrix]:
```

```
# the sum of all SSP needs to be 1.0
```

```
SSP: FracVec = [
```

```
# [ BOT ROW ]
```

```
# all in mid row need to add up to 1/6
```

```
# because top_row =  $1/18 + 1/18 + 1/18 = 1/18 * 3 = 3/18 = 1/6$ 
```

```
Frac(1, 18), # s1
```

```
Frac(1, 18), # s2
```

```
Frac(1, 18), # s3
```

```
# [ MID ROW ]
```

```
# all in mid row need to add up to 2/6
```

```
# because mid_row =  $2/18 + 2/18 + 2/18 = 2/18 * 3 = 6/18 = 2/6$ 
```

```
Frac(2, 18), # s4
```

```
Frac(2, 18), # s5
```

```
Frac(2, 18), # s6
```

```
# distribute remaining probability evenly across the last row ]
```

```
#
```

```
# this gives us  $(1 - (p(\text{top}) + p(\text{bot}))) / 3 = 1/6$ 
```

```
# for every bottom probability
```

```
#
```

```
#  $p = 1.0 = p(\text{top}) + p(\text{bot}) + p(\text{bot}) = 1/6 + 2/6 + 3/6$ 
```

```
Frac(1, 6), # s7
```

```
Frac(1, 6), # s8
```

```
Frac(1, 6), # s9
```

```
]
```

```
return SSP, get_trans_probs(SSP)
```

```
def exercise_3() -> Tuple[float, Frac, Frac, Frac]:
```

```
t = 10**4
```

```
_, trans_table = exercise_2()
```

```

results = [run_markov(trans_table=trans_table, steps=3)
            for _ in range(t)]

# count state in the pool of all s
def prob_of_s(state: int) -> Frac:
    return Frac(
        len([s for s in results if s == state]),
        len(results))

return stdev(results), prob_of_s(1), prob_of_s(3), prob_of_s(9)

```

```

def exercise_4() -> Tuple[float, Frac, Frac, Frac]:

    t = 10**6

    _, trans_table = exercise_2()

    results = [run_markov(trans_table=trans_table, steps=1)
                for _ in range(t)]

    # count state in the pool of all s
    def prob_of_s(state: int) -> Frac:
        return Frac(
            len([s for s in results if s == state]),
            len(results))

    return stdev(results), prob_of_s(1), prob_of_s(3), prob_of_s(9)

```

```

def test_transition_probs(trans_table: FracMatrix, exe_no: int) -> None:
    for state in range(len(trans_table)):
        total_p: Union[Frac, int] = sum(trans_table[state])
        assert (total_p == Frac(1, 1)) or (total_p == 1), \
            fail_msg(f"exercise {exe_no}",
                    f"trans probs from state {state + 1} didn't add up to 1.0",
                    1.0,
                    f"p = sum({', '.join(['%2.2f' % float(i) for i in trans_table[state]])}) = {'%2.2f' % float(total_p)}")

def between(x, m, n) -> bool: return x >= m and x <= n

```

```

for row in range(len(trans_table)):
    for col in range(len(trans_table[row])):
        assert between(
            trans_table[row][col],
            Frac(0, 1),
            Frac(1, 1)), fail_msg(
                f"exercise {exe_no}",
                f'p({row + 1} -> {col + 1}) no in range [0, 1]',
                'p in range [0, 1]',
                '%2.2f' % float(trans_table[row][col]))

```

```

def test_exercise_1() -> None:
    SSP, trans_table = exercise_1()
    test_square('test_exercise_1', trans_table)
    test_transition_probs(trans_table, 1)

```

```

def test_exercise_2() -> None:
    SSP, trans_table = exercise_1()
    test_square('test_exercise_2', trans_table)
    test_transition_probs(trans_table, 2)

```

```

def test_exercise_3() -> None:
    std, p1, p3, p9 = exercise_3()

```

```

def valid_p(p: Frac) -> bool:
    return p >= Frac(0, 1) and p <= Frac(1, 1)

```

```

def check(n: int, p: Frac) -> None:
    assert valid_p(p), fail_msg('exercise 3',
                                f'invalid SSP for state {n}',
                                'valid SSP in range [0, 1]',
                                '%2.2f' % float(p))

```

```

check(1, p1)
check(3, p3)
check(9, p9)

```

```

assert (p1 + p3 + p9) <= Frac(1, 1), \
    fail_msg('exercise 3',

```

```
'invalid SSP for states 1, 3, 9'  
'sum(p(1), p(3), p(9)) < 1.0',  
'%2.2f' % float(p1 + p3 + p9))
```

```
def test_exercise_4() -> None:  
    std, p1, p3, p9 = exercise_4()  
  
def valid_p(p: Frac) -> bool:  
    return p >= Frac(0, 1) and p <= Frac(1, 1)
```

```
def check(n: int, p: Frac) -> None:  
    assert valid_p(p), fail_msg("exercise 4",  
                                f"invalid SSP for state {n}",  
                                f"p({n}) in range [0, 1]",  
                                p)
```

```
assert (p1 + p3 + p9) <= Frac(1, 1), \  
    fail_msg("exercise 4",  
            "invalid SSP for states 1, 3, 9",  
            "sum(p(1), p(3), p(9)) < 1.0",  
            p1 + p3 + p9)
```

```
check(1, p1)  
check(3, p3)  
check(9, p9)
```

```
# execution & pprinting  
if __name__ == '__main__':
```

```
from argparse import ArgumentParser, Namespace  
from os.path import basename
```

```
parser: ArgumentParser = ArgumentParser(  
    prog=basename(__file__).replace('.py', ''),  
    description='solutions to stochastic systems assessment')
```

```
parser.add_argument(  
    'exercise',  
    help='the exercise number',  
    choices=[1, 2, 3, 4],
```

```

type=int)

parser.add_argument(
    '--test',
    help='run tests for the exercise instead of running it',
    action='store_true',
    default=False)

args: Namespace = parser.parse_args()

if args.exercise < 0 or args.exercise > 4:
    raise NotImplementedError(
        f'exercise number "{args.exercise}" is invalid, try 1-4')

def print_heading(heading: str) -> None:
    print(heading, '\n', '-' * len(heading))

if args.test:
    print_heading(f'tests for exercise {args.exercise}')
    if args.exercise == 1:
        test_exercise_1()
    elif args.exercise == 2:
        test_exercise_2()
    elif args.exercise == 3:
        test_exercise_3()
    elif args.exercise == 4:
        test_exercise_4()
else:
    print_heading(f'Solution to exercise {args.exercise}')
    if args.exercise == 1:
        SSP, trans_table = exercise_1()
        print_matrix(trans_table)
    elif args.exercise == 2:
        SSP, trans_table = exercise_2()
        print_matrix(trans_table)
    elif args.exercise == 3 or args.exercise == 4:

        std, p1, p3, p9 = exercise_3() if args.exercise == 3 \
            else exercise_4()

    def show(n: int, p: Frac) -> None:
        print(f'probability for state {n}: {p}+-{std}')

```



```
show(1, p1)  
show(3, p3)  
show(9, p9)
```