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2.1. DEFINITION 5 Let  $P$  denote the transition matrix of a Markov chain on  $E$ . Then as an immediate consequence of its definition we obtain  $p_{ij} \in [0,1]$  for all  $i, j \in E$  and  $\sum_{j \in E} p_{ij} = 1$  for all  $i \in E$ .

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