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Question: Chapter 1 of "introduction to Stochastic Processes" by Hoel Port and Stone. Page 41. Exercise 2 P... At each trial a ball is chosen at random from each of the boxes, and the two balls are put back in the opposite boxes. Let X0 denote the number of black balls initially in box 1 and, for n 1, let Xn denote the number of black balls in box 1 after the nth trial. Find the transition function of the Markov chain Xn, n 0.

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1. In your text, Introduction to Stochastic Processes, by Hoel, Port, and Stone, read Sections 6.3 and 6.4. Then solve the following exercises in Chapter 6: (a) Exercise 13 (b) Exercise 15 (c) Exercise 21 (d) Exercise 23 2. Several of the next questions refer to the "Sleeping Beauty" Markov pure jump process that appeared on Homework #7.

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