

SHUBHAM GUPTA
180749

HW-15

p_{ij}	$\{1,2\}$	3	$\{4,5,6,7\}$	6	$\{9\}$
$\{1,2\}$	1	0	0	0	0
3	$\frac{1}{3}$	0	0	$\frac{1}{3}$	$\frac{1}{3}$
$\{4,5,6,7\}$	0	0	1	0	0
6	0	$\frac{1}{4}$	$\frac{1}{2}$	$\frac{1}{4}$	0
$\{9\}$	0	0	0	0	1

$$u_{3,c_1} = \frac{1}{3} + \frac{1}{3} u_{6,c_1}$$

$$u_{6,c_1} = \frac{1}{4} u_{3,c_1} + \frac{1}{4} u_{6,c_1}$$

$$u_{6,c_1} = \frac{1}{12} + \frac{1}{12} u_{6,c_1} + \frac{1}{4} u_{6,c_1}$$

$$\boxed{u_{6,c_1} = \frac{1}{8}}$$

$$\text{now } u_{3,c_1} = \frac{1}{3} (1 + u_{6,c_1}) \Rightarrow$$

$$\boxed{u_{3,c_1} = \frac{3}{8}}$$

$$u_{3,c_2} = \frac{1}{3} u_{6,c_2}$$

$$u_{6,c_2} = \frac{1}{2} + \frac{1}{4} u_{3,c_2} + \frac{1}{4} u_{6,c_2}$$

$$\boxed{u_{6,c_2} = \frac{3}{4}}$$

$$\boxed{u_{3,c_2} = \frac{1}{4}}$$

$$u_{3,c_3} = \frac{1}{3} + \frac{1}{3} u_{6,c_3}$$

$$\boxed{u_{6,c_3} = \frac{1}{8}}$$

$$\boxed{u_{3,c_3} = \frac{3}{8}}$$

setting up stationary distribution question for chain.

p_{ij}	1	2
1	$\frac{2}{3}$	$\frac{1}{3}$
2	$\frac{1}{4}$	$\frac{3}{4}$

$$\sigma_1 = \frac{2}{3} \sigma_1 + \frac{1}{4} \sigma_2$$

$$\sigma_2 = \frac{1}{3} \sigma_1 + \frac{3}{4} \sigma_2$$

$$\sigma_1 + \sigma_2 = 1$$

$$\boxed{\sigma_1 = \frac{3}{7}}$$

\Rightarrow

$$\boxed{\sigma_2 = \frac{4}{7}}$$

$$\boxed{\sigma_1 = \frac{3}{7}}$$

	4	5	8	7
4	0	$\frac{1}{2}$	$\frac{1}{2}$	0
5	$\frac{1}{3}$	0	0	$\frac{2}{3}$
8	$\frac{1}{2}$	0	0	$\frac{1}{2}$
7	0	$\frac{3}{4}$	$\frac{1}{4}$	0

solving this we get.

$$G_7 = \frac{17}{46}, \quad G_5 = \frac{15}{46}, \quad G_8 = \frac{8}{46}, \quad G_4 = \frac{9}{46}$$

$$G_4 = \frac{1}{3} G_5 + \frac{1}{2} G_8$$

$$G_5 = \frac{1}{2} G_4 + \frac{2}{3} G_7$$

$$G_8 = \frac{1}{2} G_4 + \frac{1}{4} G_7$$

$$G_7 = \frac{2}{3} G_5 + \frac{1}{2} G_8$$