Stochastic Processes Fall, 2019
Sharif University of Technology CE 40-695
H.R. Rabiee

Time: 20 mins

Name: Std. Number:

Quiz 9 (Markov Chains and HMMs)

1. A guy is practicing basketball and makes a shot once a minute. There is $\frac{1}{3}$ that he scores and if he does, he will gain one dollar, otherwise he loses a dollar. And if he loses all his money, he will borrow one dollar.

   (a) Formulate the model for the money the guy has so that you obtain a homogeneous Markov chain.

   (b) find the chain's transition matrix and classify its states.

   (c) What is the stationary distribution? (Extra)

2. Consider the following matrices. For the matrices that are transitition matrices draw the associated markov chain and obtain the steady state probabilities. If they do not exist, explain why.

$$a.\begin{pmatrix} a & b \\ c & d \end{pmatrix} \quad b.\begin{pmatrix} -1 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & -1 & 1 \\ 1 & 0 & 0 & -1 \end{pmatrix} \quad c.\begin{pmatrix} -a & a & 0 \\ b & -(a+b) & a \\ 0 & b & -b \end{pmatrix}$$