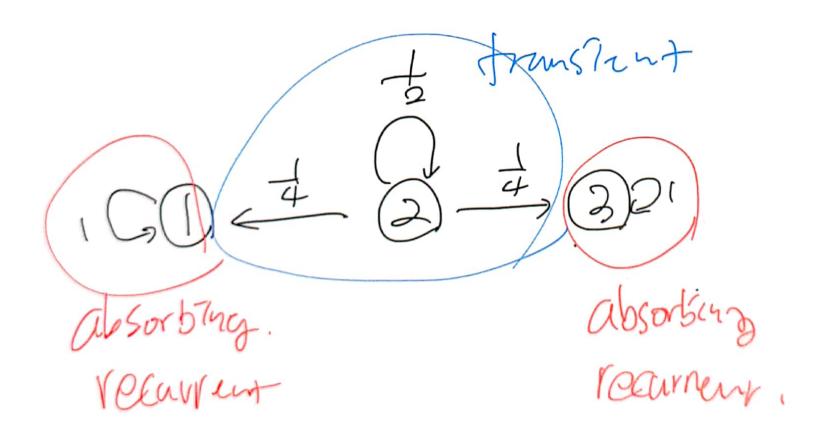
$$\mathbf{P} = \frac{1}{2} \begin{pmatrix} 1 & 0 & 0 \\ 1/4 & 1/2 & 1/4 \\ 0 & 0 & 1 \end{pmatrix}$$



$$\mathbf{P} = \frac{1}{2} \begin{pmatrix} 1 & 0 & 0 \\ 1/3 & 1/2 & 1/6 \\ 0 & 0 & 1 \end{pmatrix}$$

trunshent

3 2 1

Absorbing
recurrent

Stochastic Processes and Simulation, 2021 Spring

10/30

Lecture C3. Discrete Time Markov Chain 3

