

6. (a) State space = $26!$

Transition by selecting any 2 positions out of 26 and swapping the letters at those positions

$$\text{No. of ways} = 26C_2 = \frac{26 \times 25}{2} = 325$$

\therefore Probability of transitioning from permutation g to specific permutation h by a single unique swap is:

$$P(g, h) = \frac{1}{26C_2} = \frac{1}{325}$$

If h cannot be obtained from g by a single swap, then

$$P(g, h) = 0$$

Total no. of permutations = state space = $26!$

\therefore Stationary distribution $\pi(g)$ for any permutation g is

$$\pi(g) = \frac{1}{26!}$$

Chain represents a random walk on symmetric group S_{26}

Random walks on finite groups have uniform stationary distributions.

(b) To show reversibility, we need to prove:

$$\pi(g) q(g, h) = \pi(h) q(h, g) \quad \forall g \neq h$$

$$\Rightarrow \frac{\pi(g) P(g, h)}{Z} = \frac{\pi(h) P(h, g)}{Z} \quad \forall g \neq h \quad [Z \text{ is normalization constant}]$$

transition probability $q(g, h)$ consists of:

$$\hookrightarrow P \text{ of proposing } h \text{ from } g : P(g, h) \left[= \frac{1}{26C_2} \text{ if one transposition} \right]$$

$$\hookrightarrow P \text{ of accepting proposal : } A(g, h)$$

$P(g, h) = P(h, g)$, so eqⁿ reduces to

$$\Rightarrow \pi(g) A(g, h) = \pi(h) A(h, g)$$

$$A(g; h) = \min\left(1, \frac{s(h)}{s(g)}\right)$$

$$\Rightarrow s(g) \min\left(1, \frac{s(h)}{s(g)}\right) = s(h) \min\left(1, \frac{s(g)}{s(h)}\right)$$

$$\Rightarrow \min(s(g), s(h)) = \min(s(h), s(g))$$

LHS = RHS, hence proved

The stationary distribution is proportional to the scores

$$\pi(g) = \frac{s(g)}{\sum_h s(h)}$$