STAT220 Oblig 4-5

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Library in use:

```
library(tinytex)
library(matrixcalc)
library(shape)
library(diagram)
```

Problem 6.1

Vi har gitt transition matrix P:

```
library(matrixcalc)
P=matrix(c(0.7, 0.2, 0.1, 0.0, 0.6, 0.4, 0.5, 0.0, 0.5), nrow=3, ncol=3, byrow = TRUE)
dimnames(P)=list(c('0','1','2'), c('0','1','2'))
print(P)
```

```
##     0   1   2
## 0 0.7 0.2 0.1
## 1 0.0 0.6 0.4
## 2 0.5 0.0 0.5
```

a) Since $P^m_{i,j} = P(x_{m+n} = j|x_n)$ and $P^{(m)} = P^m$:

   $\Rightarrow P^{(3)} = P^3$ og vi får følgende matrise

```
P_3 = matrix.power(P,3)
print(P_3)
```

```
##       0     1     2
## 0 0.478 0.264 0.258
## 1 0.360 0.256 0.384
## 2 0.570 0.180 0.250
```

```
print(P_3[1,2])
```

```
## [1] 0.264
```

slik at: $P(x_3 = 1|x_0 = 0) = \underline{\underline{0.264}}$

samme egenskap gjelder også for $P^{(3)} = P^3$

```
P_4 = matrix.power(P,4)
print(P_4)
```

```
##        0      1      2
## 0 0.4636 0.2540 0.2824
## 1 0.4440 0.2256 0.3304
## 2 0.5240 0.2220 0.2540
```

```r
print(P_4[1,2])
```

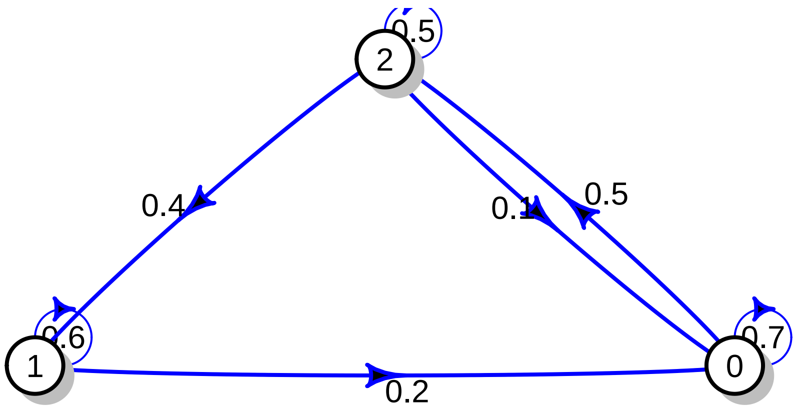
```
## [1] 0.254
```

og vi får da:

$P(x_3 = 1|x_0 = 0) = \underline{\underline{0.254}}$

b) As we se from the graphic presentation below, it is possible to go from any state to another trough one or more steps:

```r
plotmat(P, box.size = 0.028, arr.lcol='blue')
```



from state 0: $0 \rightarrow 2 \rightarrow 1$

from state 1: $1 \rightarrow 0 \rightarrow 2$

from state 2:() $2 \rightarrow 1 \rightarrow 0$ and $1 \rightarrow 0$

It is therfore irreducible.

Periodicity: Since the period of a state is the largest d that satisfy following properties: - $p_{ii}^{(n)} = 0$ whenever n is not deviceble by d. - The period i is shown by $d(i)$. - If $P_{ii}^{(n)} = 0$, for all $n > 0 \rightarrow i = \infty$

```
and...
```

i is periodic if $d(i) > 1$ and aperiodic if $di = 1$

It is aperiodic since there are several sequences of steps to go from a state and back again $(i \rightarrow i)$, icluding the fact that all the states are self periodic the markov chain is aperiodic.

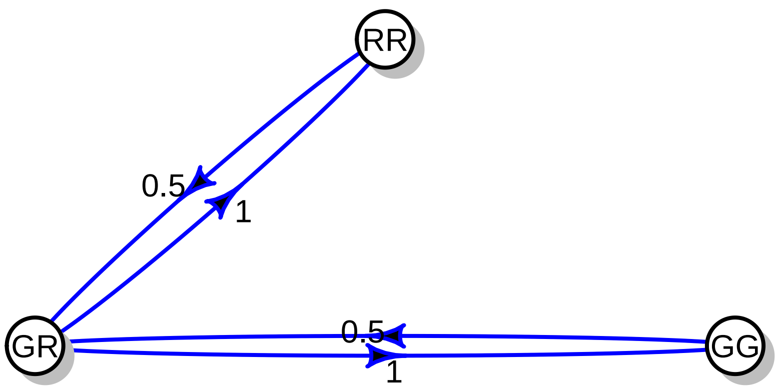
Transient or recurrent? $\rightarrow$ It is recurrent! It might stop and loop at a position or between state 2 and 0 wich are comunicating, but eventually it will occure in any of the states by a certanty of 100% as in the formal definition: $f_{ii} = P(X_n = i, \text{for some } n \geq |w_0 = i)$ for any state i is Recurrent if $f_{ii} = 1$ and transient if Recurrent if $f_{ii} < 1$.

<u>Problem 6.2</u>

a) $G : Green\ R : Red$

We start initiatly at GR and pick a random ball with $p = 1/2$. We ar then sent to a state of RR or GG where the probability of being returned to State GR is 100%

```r
library(matrixcalc)
A=matrix(c(0, 1, 0, 0.5, 0, 0.5, 0, 1, 0), nrow=3, ncol=3, byrow = TRUE)
dimnames(A)=list(c('GG','GR','RR'), c('GG','GR','RR'))
plotmat(A, box.size = 0.028, arr.lcol='blue')
```



Wich gives following matrix

```r
print(A)
```

```
##     GG GR  RR
## GG 0.0  1 0.0
## GR 0.5  0 0.5
## RR 0.0  1 0.0
```

and following for picking red ball in the future entering the state of $GR \rightarrow P(X_n = j|X_0 = 1)$: #her må jeg få sendt ett spørsmål

```r
print(A[2,])
```

```
##  GG  GR  RR
## 0.5 0.0 0.5
```

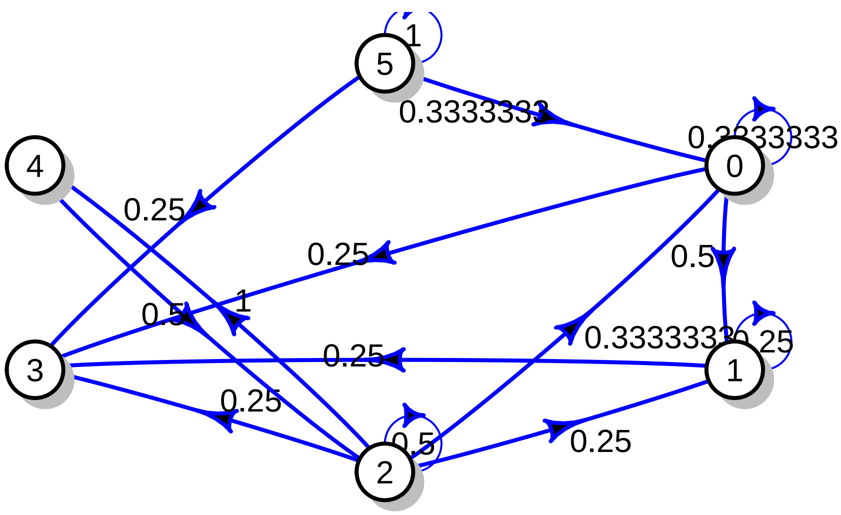
b) $d(GR) = 2$ og $d(GG) = d(RR) = 4$ som gir største felles nevner 2 og dermed er den periodisk med periode 2.

Problem 6.3

a)

```r
B=matrix(c((1/3), 0.0, (1/3), 0.0, 0.0, (1/3),
           (1/2), (1/4), (1/4), 0.0, 0.0, 0.0,
           0.0, 0.0, (1/2), 0.0, (1/2), 0.0,
           (1/4), (1/4), (1/4), 0.0, 0.0, (1/4),
           0.0, 0.0, 1.0, 0.0, 0.0, 0.0,
           0.0, 0.0, 0.0, 0.0, 0.0, 1.0), nrow=6, ncol=6, byrow = TRUE)
dimnames(B)=list(c('0','1','2','3','4','5'), c('0','1','2','3','4','5'))
```

```r
plotmat(B, box.size = 0.028, arr.lcol='blue')
```



b) As we se from the graph above:
Transient States:

State 1, 2, 3 and 4 will at some pint possibly loop, but ultimatly it will end up in state 5 where it will loop for a infinate time.

Recurrent States:

State 5 is self-recurrent

c) Communicating States:

$(2 \leftrightarrow 4)$, $(1 \leftrightarrow 1)$, $(2 \leftrightarrow 2)$ and $(5 \leftrightarrow 5)$