

Homework 4

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10. c. See output for .py file. Here are some values from one trial:
- i. $\mathbb{P}(X_5 = 5)$: 0.037100000000000001
 - ii. $\mathbb{P}(X_6 = 5)$: 0.1149
 - iii. $\mathbb{P}(X_7 = 5)$: 0.215600000000000001
 - iv. $\mathbb{P}(X_8 = 5)$: 0.325799999999999998
 - v. $\mathbb{P}(X_9 = 5)$: 0.429700000000000003
 - vi. $\mathbb{P}(X_{10} = 5)$: 0.526499999999999997
- d. By exponentiating the transition matrix, I was able to obtain some very close probabilities to my Python estimates:
- i. $\mathbb{P}(X_5 = 5)$: 0.0384
 - ii. $\mathbb{P}(X_6 = 5)$: 0.1152
 - iii. $\mathbb{P}(X_7 = 5)$: 0.21504
 - iv. $\mathbb{P}(X_8 = 5)$: 0.32256
 - v. $\mathbb{P}(X_9 = 5)$: 0.42706944
 - vi. $\mathbb{P}(X_{10} = 5)$: 0.5225472