

# An Example of Markov Chains

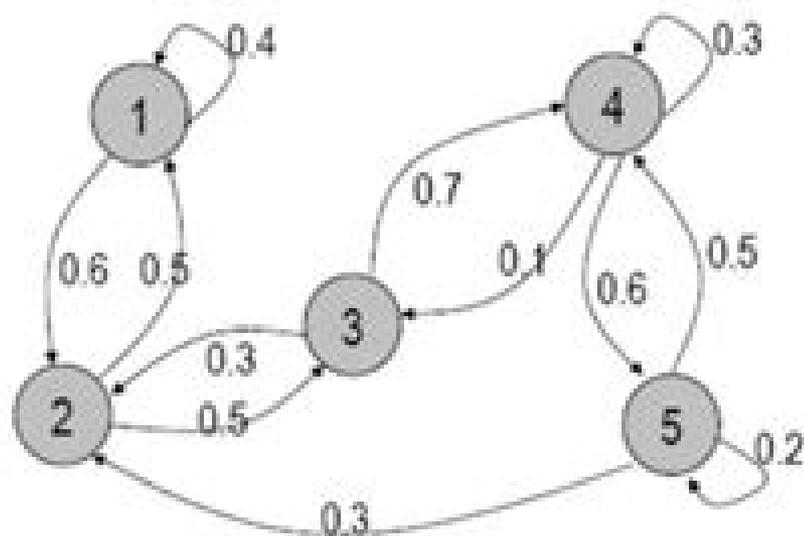
□  $\Omega = (1, 2, 3, 4, 5)$

$$X = (X_0, X_1, \dots, X_t, \dots) \in \Omega$$

where  $X_0$  is initial state and so on.

$P$  is transition matrix.

	1	2	3	4	5
1	0.4	0.6	0.0	0.0	0.0
2	0.5	0.0	0.5	0.0	0.0
3	0.0	0.3	0.0	0.7	0.0
4	0.0	0.0	0.1	0.3	0.6
5	0.0	0.3	0.0	0.5	0.2



# Markov Chains

**M Planty**



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