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Section 9-2 Regular Markov Chains

Goal: To solve problems using Markov chains**Definition:** Stationary Matrix for a Markov Chain

The state matrix $S = [s_1 \ s_2 \ \cdots \ s_n]$ is a stationary matrix for a Markov chain with transition matrix P if $SP = S$, where $s_i \geq 0$, $i = 1, \dots, n$, and $s_1 + s_2 + \cdots + s_n = 1$

1. A Markov process has two states, A and B . The probability of going from state A to state B in one trial is 0.35, and the probability of going from state B to state A in one trial is 0.25. Find the stationary matrix that describes the long-run behavior of this process.

Chapter 9 Markov Chain Regular Markov Chains Section 9 2

Stephen B. Maurer, Anthony Ralston



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