

Math 312 Lecture Notes

Markov Chains

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Markov Chains

A (finite) Markov chain is a process with a finite number of states (or outcomes, or events) in which the probability of being in a particular state at step $n + 1$ depends only on the state occupied at step n .

Let $S = \{S_1, S_2, \dots, S_v\}$ be the possible states. Let

$$\vec{p}_n = \begin{bmatrix} p_1 \\ p_2 \\ \vdots \\ p_v \end{bmatrix} \quad (1)$$

be the vector of probabilities of each state at step n . That is, the i th entry of \vec{p}_n is the probability that the process is in state S_i at step n . For such a probability vector, $p_1 + p_2 + \dots + p_v = 1$.

Let

$$p_{ij} = \text{Prob}(\text{State } n + 1 \text{ is } S_i \mid \text{State } n \text{ is } S_j), \quad (2)$$

and let

$$P = \begin{bmatrix} p_{11} & p_{12} & \cdots & p_{1v} \\ p_{21} & p_{22} & \cdots & p_{2v} \\ \vdots & \vdots & \ddots & \vdots \\ p_{v1} & p_{v2} & \cdots & p_{vv} \end{bmatrix} \quad (3)$$

That is, p_{ij} is the (conditional) probability of being in state S_i at step $n + 1$ given that the process was in state S_j at step n . P is called the *transition matrix*. P contains all the conditional probabilities of the Markov chain. It can be useful to label the rows and columns of P with the states, as in this example with three states:

$$\text{State } n + 1 \begin{cases} S_1 \\ S_2 \\ S_3 \end{cases} \begin{matrix} \text{State } n \\ \hline \begin{matrix} S_1 & S_2 & S_3 \end{matrix} \\ \begin{bmatrix} p_{11} & p_{12} & p_{13} \\ p_{21} & p_{22} & p_{23} \\ p_{31} & p_{32} & p_{33} \end{bmatrix} \end{matrix}$$

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