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**Section 9-2 Regular Markov Chains**

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**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

**Thirumalaisamy P.**  
**Velavancorresponding**



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