

SOLUTION (CHAPTER 1) OF INTRODUCTION TO STOCHASTIC PROCESSES -HOEL PORT STONE

2.

Observe that the state space of this Markov chain is $\mathcal{S} = \{0, 1, \dots, d\}$. Take any $k \in \mathcal{S}$ and suppose that $X_n = k$. Let's find the conditional distribution of X_{n+1} given $X_n = k$.

If $X_n = k$, there is k black balls in the first box. Therefore, after one additional draw, the number of black balls can drop for one (if $k \neq 0$), it can remain the same or it can rise for one (if $k \neq d$).

The number of black balls drop for one if we draw a black ball from the first box and a white ball from the second box. Since we have k black balls in the first box and $d-k$ white balls in the second box, the required probability is equal to

$$P(X_{n+1} = k-1 \mid X_n = k) = \left(\frac{k}{d}\right)^2.$$

The number of black balls remains the same if we draw balls of the same colors from both boxes. Therefore, the required probability is equal to

$$P(X_{n+1} = k \mid X_n = k) = \frac{k}{d} \cdot \frac{d-k}{d} + \frac{d-k}{d} \cdot \frac{k}{d} = \frac{2k(d-k)}{d^2}.$$

Finally, the number of black balls rises for one if we draw a white ball from the first box and a black ball from the second box. Therefore, the required probability is equal to

$$P(X_{n+1} = k+1 \mid X_n = k) = \left(\frac{d-k}{d}\right)^2.$$

Therefore, the transition function is equal to

$$P(k, l) = \begin{cases} (k/d)^2 & , l = k-1 \\ 2k(d-k)/d^2 & , l = k \\ ((d-k)/d)^2 & , l = k+1 \\ 0 & , \text{otherwise} \end{cases}$$

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Using the definition of conditional probability, we have that

$$P(X_2 = 0 \mid X_0 = 0, X_1 = 0) = \frac{P(X_0 = 0, X_1 = 0, X_2 = 0)}{P(X_0 = 0, X_1 = 0)} = \frac{P(X_0 = 0, X_1 = 0, X_2 = 0)}{P(X_0 = 0, X_1 = 0)}.$$

Now, the probability in the numerator can be written as

$$P(X_0 = 0, X_1 = 0, X_2 = 0) = P(X_0 = 0, X_1 = 0)P(X_2 = 0 \mid X_0 = 0, X_1 = 0) = (1-p)^2 \nu_0(0)$$

where we have used Markov property of the process. Similarly, use the law of the total probability that the numerator is equal to

$$P(X_0 = 0, X_2 = 0) = P(X_0 = 0, X_1 = 0, X_2 = 0) + P(X_0 = 0, X_1 = 1, X_2 = 0).$$

Similarly as in the numerator, we obtain that

$$P(X_0 = 0, X_2 = 0) = (1-p)^2 \nu_0(0) + q \nu_0(1).$$

Therefore, the required probability is equal to

$$(b) \quad P(X_1 = 0 \mid X_0 = 0, X_2 = 0) = \frac{(1-p)^2 \nu_0(0)}{(1-p)^2 \nu_0(0) + q \nu_0(1)} = \frac{(1-p)^2}{(1-p)^2 + qp}.$$

Observe that $\{X_1 \neq X_2\}$ if and only if $\{X_1 = 0, X_2 = 1\}$ or $\{X_1 = 1, X_2 = 0\}$. Therefore, we have

$$P(X_1 \neq X_2) = P(X_1 = 0, X_2 = 1) + P(X_1 = 1, X_2 = 0).$$

Now, let's calculate these two summands. The idea is simple - we intercept with the initial state X_0 . Hence

$$P(X_1 = 0, X_2 = 1) = P(X_0 = 0, X_1 = 0, X_2 = 1) + P(X_0 = 1, X_1 = 0, X_2 = 1)$$

and similarly as in part (a), we get that

$$P(X_1 = 0, X_2 = 1) = \nu_0(0)(1-p)q + \nu_0(1)qp.$$

Use the same idea to obtain that

$$P(X_1 = 1, X_2 = 0) = \nu_0(0)qp + \nu_0(1)(1-q)q$$

so we get

$$P(X_1 \neq X_2) = \nu_0(0)(1-p)q + \nu_0(1)qp + \nu_0(0)qp + \nu_0(1)(1-q)q = \nu_0(0)(1-p-q)q + q(p+1-q)$$

where we use that $\nu_0(0) + \nu_0(1) = 1$.

3.

The state space remains the same, $\mathcal{S} = \{0, 1, 2, \dots\}$. If there is no customers in the queue, the probability that there is y of them in the queue after one step is simply $f(x)$. Therefore

$$P(0, y) = f(x)$$

Now, suppose that there is x people in the queue and we want to find the probability that there is y people in the queue after one step. One person is served with probability p , so we have $x-1$ people in the queue left. Therefore, we have to add $y-x+1$ people in the queue and probability for that is $f(y-x+1)$. On the other hand, one person is not served with probability $1-p$, so we have x people in the queue left. Therefore, we have to add $y-x$ people in the queue and probability for that is $f(y-x+1)$. Hence,

$$P(x, y) = pf(y-x+1) + (1-p)f(y-x).$$

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