

TMA4265 Stochastic Processes

Week 39 – Solutions

1 Exercises 1

- a) There are three equivalence classes are: $\{1, 2\}$, $\{3, 4\}$, $\{5, 6\}$.
- b) All state have period 1 \Rightarrow the Markov chain is aperiodic.
- c) States 3 and 4 are transient, all other states are recurrent.