

- **Which of the following is a MC?**

- a)  $X_n$  where  $P\{X_n = 1 | X_{n-1} = 1, X_{n-2} = 0\} = P\{X_n = 1\}$
- b)  $X_n$  where  $P\{X_n = 1 | X_{n-1} = 1, X_{n-2} = 0\} = P\{X_n = 1 | X_{n-2} = 0\}$
- c)  $X_n$  where  $P\{X_n = 1 | X_{n-1} = 1, X_{n-2} = 0\} = P\{X_n = 1 | X_{n-1} = 1\}$
- d)  $X_n$  where  $P\{X_n = 1/2 | X_{n-1} = 1, X_{n-2} = 0\} = P\{X_n = 1/2 | X_{n-1} = 1\}$

- **If a MC is periodic and reducible then**

- a)  $\mathbf{P}^{(n)} \neq \mathbf{P}^n$
- b)  $\mathbf{P}^{(n)} = \mathbf{P}^{n-d}$
- c)  $\mathbf{P}^{(n)} = \mathbf{P}^n$
- d)  $\mathbf{P}^{(n)}$  rows converge to limiting probabilities for  $n$  large

- **If for a MC  $X_n$  with  $N$  states,  $P\{X_k = i\} = \alpha_i$  at some time  $k$ ,**

- a)  $P\{X_{k+1} = j\} = \sum_{i=1}^N \alpha_i p_{ij}$
- b)  $P\{X_{k+1} = j\} = \alpha_j$
- c)  $P\{X_{k+1} = j\} = j^{\text{th}}$  entry of the vector  $\pi^k \mathbf{P}$
- d) Depends on the classification of states of  $X_n$

- **The following processes are MCs**

- a)  $X_n = \#$  of heads appearing by the  $n^{\text{th}}$  flip of a fair coin
- b)  $X_n = \#$  of total customers entering a store at end of any day  $n$
- c)  $X_n =$  population of Lebanon in year  $n$
- d)  $X_n = \#$  of arrivals by hour  $n$ , if  $\#$  of arrivals in 1 hr are IID