

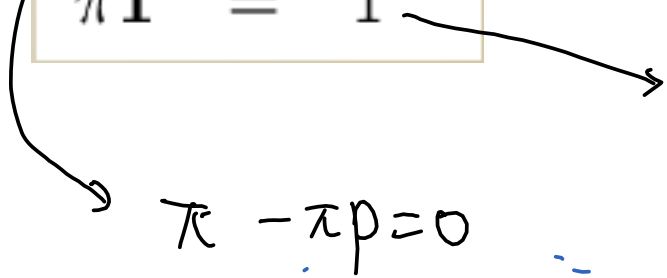
$$\pi = \pi P,$$

$$\pi \mathbf{1} = 1$$

Wednesday, October 22, 2014 12:02 PM

$P \rightarrow n \times n$  dim  $\pi = [\pi_1, \pi_2, \pi_3]$  3 state

$$[\pi_1, \pi_2, \pi_3] = [\pi_1, \pi_2, \pi_3] \begin{bmatrix} P_{11} & P_{12} & P_{13} \\ P_{21} & P_{22} & P_{23} \\ P_{31} & P_{32} & P_{33} \end{bmatrix}$$



$$\pi - \pi P = 0$$

$$\Rightarrow \underbrace{\pi}_{\mathbf{A}} (\underbrace{P - I}_{\begin{bmatrix} 0 & 0 & 0 \end{bmatrix}}) = 0$$

$$A = \begin{bmatrix} P_{11} - 1 & P_{12} & P_{13} \\ P_{21} & P_{22} - 1 & P_{23} \\ P_{31} & P_{32} & P_{33} - 1 \end{bmatrix}$$

$$\pi \cdot A = [1 \ 0 \ 0]$$

$$\pi = [1 \ 0 \ 0] \cdot A^{-1}$$

$$[\pi_1, \pi_2, \pi_3] \begin{bmatrix} 1 & P_{12} & P_{13} \\ 1 & P_{22} - 1 & P_{23} \\ 1 & P_{23} & P_{33} - 1 \end{bmatrix} = [1 \ 0 \ 0]$$

