

Life's a Beach

1. [Maximum mark: 32]

Whilst on holiday you exist in two different states: State 1 is being on the beach and State 2 is relaxing at your beach home. If you are on the beach then the probability you are still on the beach after one hour is 0.6. If you are at home the probability you are still at home after one hour is 0.2. This is represented in the diagram below:



(a) Write down the transition matrix M for this Markov chain problem.

[2]

(ii) Find M².

[2]

(iii) If someone starts on the beach, what is the probability they are at home after two hours?

[1]

(iv) If someone starts at home what is the probability that they are at home in 3 hours?

[2]

(b) Find the eigenvalues for matrix M

[4]

(ii) Find the associated eigenvectors for matrix M

[4]

(iii) Show that:

$$\lim_{n\to\infty} \mathbf{M}^n = \begin{pmatrix} \frac{z}{3} & \frac{z}{3} \\ \frac{1}{3} & \frac{1}{3} \end{pmatrix}$$

Explain what your result means in the context of this scenario.

[5]

Paper Ib Math Hl Exam

David Harris, Irene Owen

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