In the name of GOD.



Quiz 9

Sharif University of Technology

Stochastic Process

Fall 2023 Hamid R. Rabiee

- 1. [4] A donkey was walking all by himself in a circular path between 6 cities (each city has a path to the two closest cities in the circle). Assume that the donkey walks in the clockwise direction with a probability of p. One of the cities called Alpaco, the one farthest from the starting location, had strange people that would keep the donkey forever if they could catch it with a probability of q.
 - Draw the state space of the donkey's presence in the 5 cities.
 - Find the recurrent classes of the chain.

Solution:



• Only the state of (Alpaco - captured) is a recurrent state and the only recurrent class. Because when the donkey becomes captured in Alpaco, it can never go to any other state.

•