Even More Markov Chains

Read Sections 4.5.1, 4.5.2, 4.6 and 4.8 (pages 232-238, up to Example 4.33) in Ross.

Do the following exercises at the end of Chapter 4. Turn in all except for ones with answers in back:

41. (Answer in back)
42.
46.
47. (Answer in back)
49.
56. (Hint: Apply Section 4.5.1.)
57. (Hint: Apply Section 4.5.1 again.)

76.

We consider a graph in which the nodes are the 64 squares of the chess board.
Let an arc join nodes $i$ and $j$ if a knight can move from $i$ to $j$ in one move.
Recall that a knight moves two squares in one direction (horizontally or vertically)
and one square in another direction (horizontally or vertically),
not allowing both horizontal or both vertical.

We also use Remark (ii) in Section 4.4 about the relation between
the expected time to return to a state and the steady-state probability of being in that state,
plus the formula for the steady-state limiting probability $\pi_i$
toward the end of Example 4.32.