

Course outline

How does an NPTEL online course work?

Week 0

Week 1

Week 2

Week 3

Week 4

Week 5

● Lecture 17: Union and Factorial estimates

● Lecture 18: Stochastic Process: Markov Chains

● Lecture 19: Drunkard's walk, Evolution of Markov Chains

● Lecture 20: Stationary Distribution

● Week-5 Slides: Stochastic Processes

● Week-5 Slides: Stationary Distribution and Page Rank

○ Quiz: Week 5: Assignment 5

● Week 5: Assignment 5 Solutions

● Feedback For Week 5

Week 6

Week 7

Week 8

DOWNLOAD VIDEOS

LIVE Session

Week 5: Assignment 5

The due date for submitting this assignment has passed.

Due on 2021-09-29, 23:59 IST.

As per our records you have not submitted this assignment.

1) Let $X_0, X_1, X_2, X_3 \dots$ be a Markov Chain. Then what can we say about X_0, X_2, X_4, \dots ?

1 point

- It is a Markov Chain
- It is not a Markov Chain
- It is Markov only if X_i is homogeneous
- It is not possible to make any conclusions

No, the answer is incorrect.
Score: 0

Accepted Answers:
It is a Markov Chain

2) Let $X_1, X_2, X_3 \dots$ be a Markov Chain. Then what can we say about $X_2, X_3, X_5, X_7 \dots$ where the new sequence only consists of X_p for prime p ?

1 point

- It is a Markov Chain
- It is not a Markov Chain
- It is Markov only if X_i is homogeneous
- It is not possible to make any conclusions

No, the answer is incorrect.
Score: 0

Accepted Answers:
It is a Markov Chain

3) Consider the markov chain with three states, $S = \{1, 2, 3\}$ that has the following transition matrix:

1 point

$$M = \begin{bmatrix} 1/2 & 1/4 & 1/4 \\ 1/3 & 0 & 2/3 \\ 1/2 & 1/2 & 0 \end{bmatrix}$$

If we know that $P(X_1 = 1) = P(X_1 = 2) = 1/4$, what is $P(X_1 = 3, X_2 = 2, X_3 = 1)$?

- 1/3
- 1/14
- 1/12
- 1/7

No, the answer is incorrect.
Score: 0

Accepted Answers:
1/12

4) Consider an experiment of mating rabbits. We watch the evolution of a particular gene that appears in two types, G or g. A rabbit has a pair of genes, either GG (dominant), Gg (hybrid—the order is irrelevant, so gG is the same as Gg) or gg (recessive). In mating two rabbits, the offspring inherits a gene from each of its parents with equal probability. Thus, if we mate a dominant (GG) with a hybrid (Gg), the offspring is dominant with probability 1/2 or hybrid with probability 1/2.

Start with a rabbit of given character (GG, Gg, or gg) and mate it with a hybrid. The offspring produced is again mated with a hybrid, and the process is repeated through a number of generations, always mating with a hybrid.

What is the transition matrix of the Markov Chain the above process defines?

(Consider the states to be $S = \{GG, Gg, gg\}$ in that order while constructing the matrix)

- $\begin{bmatrix} 1/2 & 1/4 & 1/4 \\ 1/3 & 0 & 2/3 \\ 1/2 & 1/2 & 0 \end{bmatrix}$
- $\begin{bmatrix} 0 & 1/2 & 1/2 \\ 1/2 & 1/4 & 1/4 \\ 1 & 0 & 0 \end{bmatrix}$
- $\begin{bmatrix} 1/2 & 1/2 & 0 \\ 1/3 & 0 & 2/3 \\ 1/2 & 1/2 & 0 \end{bmatrix}$
- $\begin{bmatrix} 1/2 & 1/2 & 0 \\ 1/4 & 1/2 & 1/4 \\ 0 & 1/2 & 1/2 \end{bmatrix}$

No, the answer is incorrect.
Score: 0

Accepted Answers:
 $\begin{bmatrix} 1/2 & 1/2 & 0 \\ 1/4 & 1/2 & 1/4 \\ 0 & 1/2 & 1/2 \end{bmatrix}$

5) Suppose that the transition matrix M of a markov chain is

1 point

$$\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

Suppose that the initial probability distribution is $[1/2, 1/4, 1/4]$. What is the final probability distribution after 2021 steps?

- $[1/4, 1/2, 1/4]$
- $[1/4, 1/4, 1/2]$
- $[1/3, 1/3, 1/3]$
- $[1/4, 0, 3/4]$

No, the answer is incorrect.
Score: 0

Accepted Answers:
 $[1/4, 1/4, 1/2]$