18.175: Lecture 21

More Markov chains

Scott Sheffield

MIT

Outline

Recollections

General setup and basic properties

Recurrence and transience

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General setup and basic properties

Recurrence and transience

Markov chains

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- Precisely, $P\{X_{n+1} = j | X_n = i, X_{n-1} = i_{n-1}, \dots, X_1 = i_1, X_0 = i_0\} = P_{ij}$.
- Kind of an "almost memoryless" property. Probability distribution for next state depends only on the current state (and not on the rest of the state history).

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- For this to make sense, we require $P_{ij} \geq 0$ for all i, j and $\sum_{j=0}^{M} P_{ij} = 1$ for each i. That is, the rows sum to one.

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- One can solve the system of linear equations $\pi_j = \sum_{k=0}^{M} \pi_k P_{kj}$ to compute the values π_j. Equivalent to considering A fixed and solving $\pi A = \pi$. Or solving $(A - I)\pi = 0$. This determines π up to a multiplicative constant, and fact that $\sum \pi_j = 1$ determines the constant.

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- Snakes and ladders.

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- How do we construct an infinite Markov chain? Choose p and initial distribution μ on $(S, \mathcal{S})$. For each $n < \infty$ write

$$P(X_j \in B_j, 0 \le j \le n) = \int_{B_0} \mu(dx_0) \int_{B_1} p(x_0, dx_1) \cdots$$

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Extend to $n = \infty$ by Kolmogorov's extension theorem.

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- **Theorem:** If X_n is any Markov chain with initial distribution μ and transition p, then finite dim. probabilities are as above.

Markov properties

- **Markov property:** Take $(\Omega_0, \mathcal{F}) = \left(S^{\{0,1,\ldots\}}, \mathcal{S}^{\{0,1,\ldots\}}\right)$, and let P_μ be Markov chain measure and θ_n the shift operator on Ω_0 (shifts sequence n units to left, discarding elements shifted off the edge). If $Y : \Omega_0 \to \mathbb{R}$ is bounded and measurable then

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$$E_\mu(Y \circ \theta_n | \mathcal{F}_n) = E_{X_n} Y.$$
- **Strong Markov property:** Can replace n with a.s. finite stopping time N and function Y can vary with time. Suppose that for each n, $Y_n : \Omega_n \to \mathbb{R}$ is measurable and $|Y_n| \le M$ for all n. Then
$$E_\mu(Y_N \circ \theta_N | \mathcal{F}_N) = E_{X_N} Y_N,$$
where RHS means $E_x Y_n$ evaluated at $x = X_n, n = N$.

Properties

- **Property of infinite opportunities:** Suppose X_n is Markov chain and

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- **Proof idea:** Reflection picture.

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- Useful idea to have in mind when constructing Markov chains with given reversible distribution, as needed in Monte Carlo Markov Chains (MCMC) applications.

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- Related to distribution after a Poisson random number of steps?

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- If it's 1, return to y infinitely often, else don't. Call y a **recurrent state** if we return to y infinitely often.