

Conditions

You are given a transition matrix P. Find the steady-state distribution vector

$$P = \begin{pmatrix} 0.3 & 0 & 0.7 \\ 1 & 0 & 0 \\ 0 & 0.4 & 0.6 \end{pmatrix}$$

hello, i don't understand how the steady-state vector system works. i have already tried multiplying

P by $\begin{bmatrix} 0.3 & 0 & 0.7 \end{bmatrix}$ that did not work, i also tried multiplying it by $\begin{bmatrix} x & y & z \end{bmatrix}$ but it didn't seem to work.

extra info:

the example that i was looking at in the book did this

$$\begin{bmatrix} x & y \end{bmatrix} \begin{bmatrix} .8 & .2 \end{bmatrix}$$

$$.1 \quad .9$$

so i assumed that i could do the same with x y z

Solution

The steady state vector x satisfies the equation $Px = x$.

That is, it is an eigenvector for the eigenvalue 1.

We must multiply the matrix $P-I$ on (x,y,z)

$$\begin{pmatrix} -0.7 & 0 & 0.7 \\ 1 & -1 & 0 \\ 0 & 0.4 & -0.4 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 0$$

$$\begin{cases} -0.7x + 0.7z = 0 \\ x - y = 0 \\ 0.4y - 0.4z = 0 \end{cases}$$

$$x = y$$

$$y = z$$

$$z = x$$

$$\text{Let } x = \frac{1}{\sqrt{3}}$$

The steady state vector $(x, y, z) = \left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right)$