

## 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  $[0.3 \ 0 \ 0.7]$  that did not work, i also tried multiplying it by  $[x \ y \ z]$  but it didn't seem to work.

extra info:

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

$$[x \ y] [0.8 \ 0.2]$$

$$[0.1 \ 0.9]$$

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  $(x,y,z)$

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

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

$$x = y$$

$$y = z$$

$$z = x$$

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

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