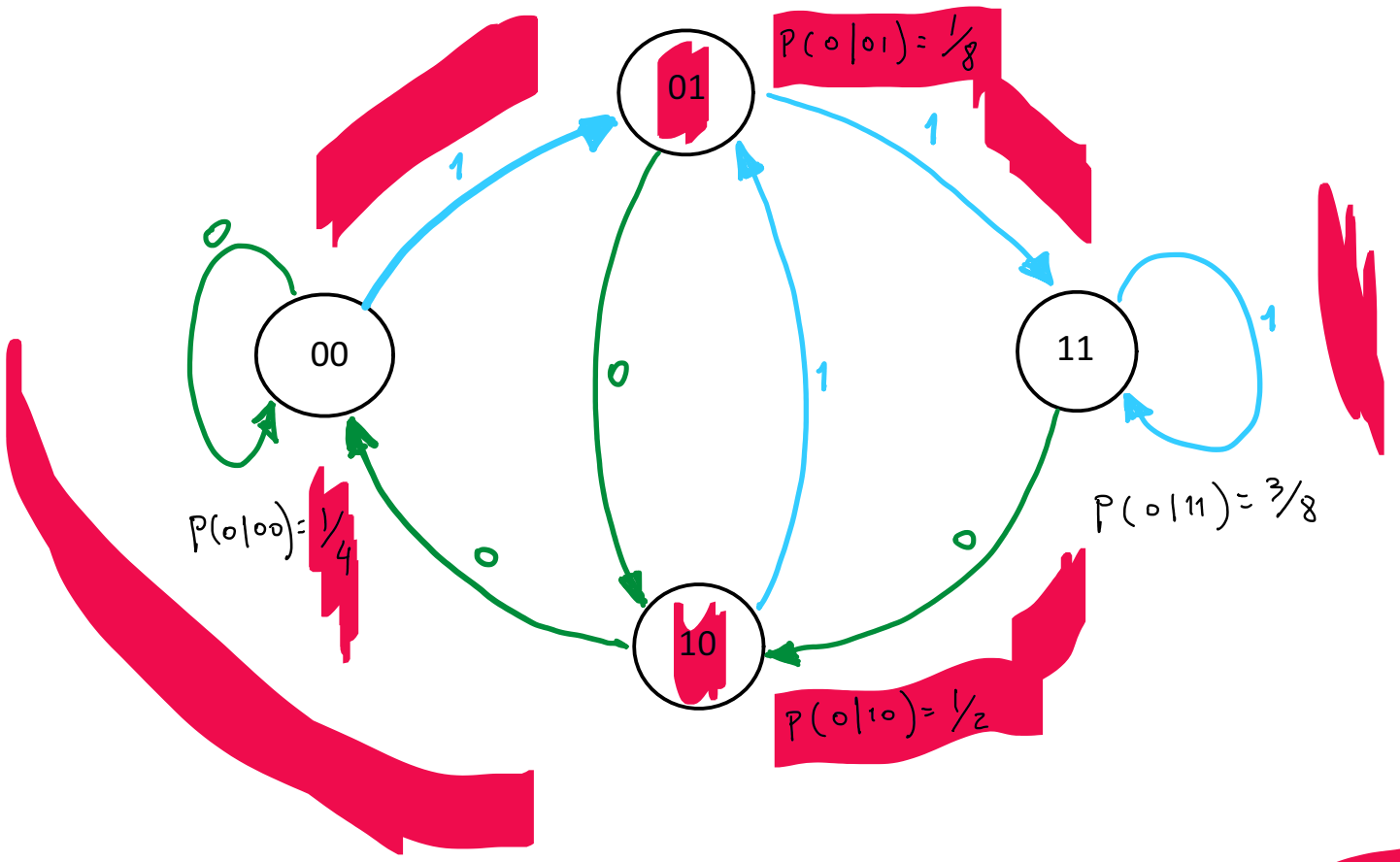
Markov de orden 2



$x^n = \ldots 00\,1\,1\,1\,0$

$$P = \begin{array}{c|cccc} & 00 & 01 & 10 & 11 \\ \hline 00 & 1/4 & 3/4 & 0 & 0 \\ 01 & 0 & 0 & 1/8 & 7/8 \\ 10 & 1/2 & 1/2 & 0 & 0 \\ 11 & 0 & 0 & 3/8 & 5/8 \end{array}$$

$\pi = (\pi_{00}, \pi_{01}, \pi_{10}, \pi_{11})$

$\pi = \pi P$

Estacionario:

$P(X_j = 0) = \pi_{00} + \pi_{10}$

$P(X_j = 0) = \pi_{00} + \pi_{01}$

$P(X_{j-1} = 0, X_j = 0)$

$P(X_{j-1} = 1, X_j = 0)$

$P(X_j = 0, X_{j+1} = 1)$

$P(X_j = 0, X_{j+1} = 0)$