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(4) A transition matrix is called doubly stochastic if its columns sum to 1. Consider a Markov chain whose transition matrix is doubly stochastic.

Homework 2 (introduction to stochastic processes

In the Name of God, the Compassionate, the Merciful Stochastic Processes October 9, 2010 Sharif University of Technology CE 40-695 Dr. Hamid Reza Rabiee