Name: Feedback

SA402 - Dynamic and Stochastic Models

Fall 2022 - Uhan

## Quiz 6 - 10/26/2022

**Instructions.** You have 15 minutes to complete this quiz. You may use your plebe-issue calculator. You may <u>not</u> use any other materials (e.g., notes, homework, website).

Show all your work. To receive full credit, your solutions must be completely correct, sufficiently justified, and easy to follow.

Problem 1	Weight 1	Score
2	1	
3	1	
4	1	
Total		/ 40

For this quiz, consider the following setting.

You are a consultant for a political pollster in Simplexville. Each year, the citizens of Simplexville vote for one of three parties: (1) the Primal Party, (2) the Dual Party, or (3) the Infeasible Party.

Based on historical data, you have determined that voting behavior in Simplexville can be modeled as a Markov chain with states  $\mathcal{M} = \{1, 2, 3\}$  (1 = Primal, 2 = Dual, 3 = Infeasible), and with each time step corresponding to one year. The one-step transition matrix is

$$\mathbf{P} = \begin{bmatrix} 0.70 & 0.20 & 0.10 \\ 0.10 & 0.80 & 0.10 \\ 0.30 & 0.30 & 0.40 \end{bmatrix}$$

For example, of those that voted for the Dual Party in this year's election, 10% will vote Primal next year, 80% will vote Dual, and 10% will vote Infeasible.

Suppose in this year's election, 45% voted Primal, 50% voted Dual, and 5% voted Infeasible.

**Problem 1.** Note that the diagonal entries of **P** are larger than the off-diagonal entries. What does that mean in this setting?

Take a look at Problem 1a from the Lesson 8 Exercises for a similar examples.

**Problem 2.** Suppose this year corresponds to time step n = 0. What is the probability that a citizen votes for the Primal Party 4 years from now (n = 4), given that the citizen voted for the Primal Party this year?

Take a look at Problem 2b or Problem 3c from the Lesson 8 Exercises for similar examples.

Here is the one-step transition matrix from the previous page, for your convenience:

$$\mathbf{P} = \begin{bmatrix} 0.70 & 0.20 & 0.10 \\ 0.10 & 0.80 & 0.10 \\ 0.30 & 0.30 & 0.40 \end{bmatrix}$$

**Problem 3.** Again, suppose this year corresponds to time step n = 0. What is the probability that a randomly selected citizen votes for the Dual Party 4 years from now (n = 4)?

Take a look at Problem 2c or Problem 3d from the Lesson 8 Exercises for similar examples.

Note that the problem gives you initial state probabilities: 45% voted Primal, 50% voted Dual, and 5% voted Infeasible in this year's election.

**Problem 4.** What is the probability that a citizen votes for the Dual Party this year, votes either Dual or Infeasible for the next 3 years, and then votes for the Primal Party 4 years from now?

Take a look at Problem 2d or 3e from the Lesson 8 Exercises for similar examples.