

## A MARKOV CHAIN

**Problem.** A point moves randomly over the vertices of  $n$ -polygon. Each step it moves to one of two neighboring vertices with the probability  $1/2$ . Compute the probabilities for the point to be in different vertices after  $m$  steps.

**Gidelines.** Enumerate the vertices of the polygon from 1 up to  $n$ . Consider  $n \times n$  matrix  $A(k)$  whose  $(i, j)$ -th entry equals to the probability of moving from the vertex  $i$  to the vertex  $j$  in  $k$  steps. The matrix  $A = A(1)$  is given, and the matrix  $A(m)$  is what you want to compute. By the rules of probability theory one proves that  $A(k)A(l) = A(k+l)$ , thus,  $A(m) = A^m$ .

The usual way to compute a power of a matrix is to find its eigenvalues and eigenvectors, put it into (since it is symmetric) diagonal form, take a power of this diagonal form, and change the basis back. The only problem you have is to find eigenvalues and eigenvectors of  $A$ . For this end you should guess the eigenvectors of  $A$  using the following lemma as a hint.

**Lemma 1.** *Let  $\varepsilon$  be a  $n$ -th root of 1. Then  $\varepsilon^{k-1} + \varepsilon^{k+1} = \lambda\varepsilon^k$  where  $\lambda \in \mathbb{R}$  does not depend on  $k$ .*