

Monday, November 17, 2014 12:00 PM

$$\bar{\pi} = (\pi_1 \ \pi_2 \ \dots \ \pi_6)$$

$$Q = \begin{bmatrix} -3\lambda & 3\lambda & 0 & 0 & 0 & 0 \\ \mu & -\mu-2\lambda & 2\lambda & 0 & 0 & 0 \\ 0 & 2\mu & -2\mu-\lambda & \lambda & 0 & 0 \\ 0 & 0 & 0 & -2\mu & 2\mu & 0 \\ 0 & 0 & 2\lambda & \lambda & -\mu-3\lambda & 0 \\ 0 & 2\lambda & 0 & 0 & 2\lambda & -4/\lambda \end{bmatrix}$$

$$\pi Q = (0 \ 0 \ 0 \ 0 \ 0 \ 0)$$

$$\pi \begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix} = 1$$

$$\begin{aligned} \pi Q &= 0 \\ \pi \mathbf{1} &= 1 \end{aligned}$$

$$Q_m = \begin{bmatrix} Q(1:5) \\ \vdots \\ \vdots \end{bmatrix}$$

$$\pi Q_m = (0 \ 0 \ 0 \ 0 \ 0 \ 1)$$

↓
B

$$\bar{\pi} = B \cdot Q_m^{-1}$$