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 $f_a = (1/2)(1 + f_a) + (1/2)f_c = (1/2)(1 + f_a) + (1/2)$. This gives $f_a = f_c = 2$ and $f_b =$

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3.3.19 Use first-step analysis to find the expected time to hit d for the walk started in a . Let p_x be the expected time to hit d for the walk started in x .

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called a stochastic chain. If P is a
probability measure X such that $P(X_{n+1} =$
 $j | X_0 = i_0, \dots, X_n = i_n) = P(X_{n+1} = j | X_n =$

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(2.1) for all $i_0, \dots, i_n, j \in E$ and $n \in \mathbb{N}_0$,
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