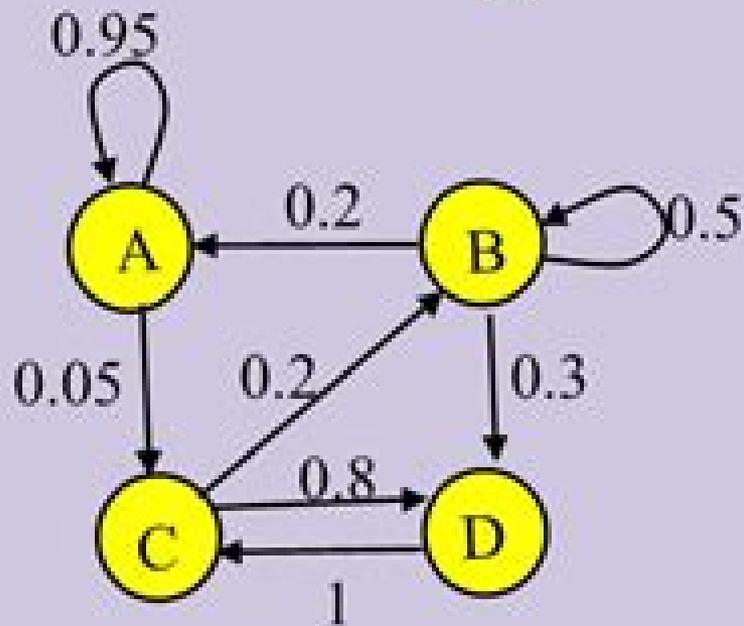


Ergodic Markov Chains



A Markov chain is *ergodic* if :

1. *All states are recurrent* (ie, the graph is strongly connected)
2. *It is not peridoic*

The Fundamental Theorem of Finite Markov Chains:

If a Markov Chain is ergodic, then

1. It has a unique stationary distribution vector $V > \underline{0}$, which is an Eigenvector of the transition matrix.
2. The distributions X_i , as $i \rightarrow \infty$, converges to V .

Finite Markov Chains

Michal Rosen-Zvi



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