

$$\begin{aligned}
 & N \quad N \quad N \\
 & \{X_n, n \geq 1\} \quad \{X_n, n \geq 1\} \quad P(X_n = 1) = p > 0 \\
 & P(X_n = -1) = q = 1 - p \quad Y_n = \dots \quad n = 2 \dots \{X_n, n \geq 1\}
 \end{aligned}$$



$$q = 1 - p$$

$$I = \{1, 2, 3, \dots, N\}$$

$$\{X_n, n \geq 0\} \quad S = \{1, 2, 3\}$$

$$P = \begin{bmatrix} 0.5 & 0.4 & 0.1 \\ 0.3 & 0.4 & 0.3 \\ 0.2 & 0.3 & 0.5 \end{bmatrix}$$

$$= (1, 2, 3) \quad \lim_{n \rightarrow \infty} P^{(n)}$$

0 n n