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This game is an example of a Markov chain, named for A.A. Markov, who worked in the first half of the 1900's. Each vector of  $p$   $[displaystyle p]$ 's is a probability vector and the matrix is a transition matrix .

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Markov chains are named after Russian mathematician Andrei Markov and provide a way of dealing with a sequence of events based on the probabilities dictating the motion of a population among various states (Fraleigh 105).

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