

DEVELOPMENT OF A COMPUTER-BASED TEACHING TOOL IN PROBABILISTIC MODELLING

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- 1 Markov Chains
 - Overview
 - Teaching Tool for Markov Chains

- 2 Computer Implementation of the Teaching Tool
 - Snakes and Ladders as A Markov Process
 - Snakes & Ladders Simulation
 - Rotary Processor

- 3 Conclusion

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$$P = \begin{pmatrix} p_{11} & p_{12} & \cdot & \cdot & \cdot \\ p_{21} & p_{22} & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & p_{nn} \end{pmatrix}_{n \times n}$$

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$$a_k = a_0 P^k, \quad k = 1, 2, 3, \dots$$

The future state of the variable only depends on its current state.

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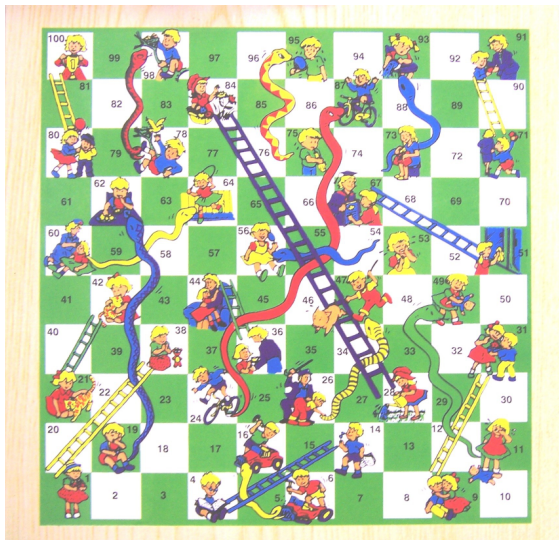
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- to make Markov Chain understandable to people with limited mathematical background
 - well known children's board game, *Snakes & Ladders*
- to determine Residence Time Distribution of particles in a *rotary processing unit*

Game Board



Snakes & Ladders Game

Snakes & Ladders

INSTRUCTIONS:
A counter is placed on square 1 in the following board. Throw your dice by pressing button up which is right side of the screen and move your counter as many steps as the outcome of dice throw. If you come to head of a snake turn back to tail of the snake and if you come to a ladder jump to head of the ladder. Repeat this rules until you reach the square 36!
*Please note that the pink box on the right will show number of dices thrown during the game.

To display the dice properly,
make sure that you have the Analysis Toolpack enabled.
Go to Tools-->Add-Ins.
From the dialog check Analysis Toolpack.
Note: It is advised to play in full screen mode!

Throw dice by pressing button up!

This will show you number of dices thrown when you finished the game.

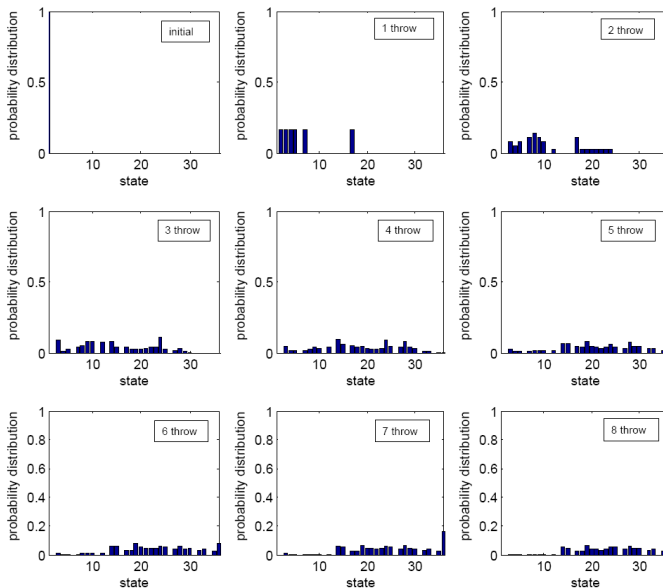
Transition Matrix

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36		
1	0	1/6	1/6	1/6	1/6	0	1/6	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
2	0	0	1/6	1/6	1/6	0	1/6	1/6	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
3	0	0	0	1/6	1/6	0	1/6	1/6	1/6	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
4	0	0	0	0	1/6	0	1/6	1/6	1/6	1/6	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
5	0	0	1/6	0	0	0	1/6	1/6	1/6	1/6	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
7	0	0	1/6	0	0	0	0	1/6	1/6	1/6	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0
8	0	0	1/6	0	0	0	0	0	1/6	1/6	0	1/6	0	1/6	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0
9	0	0	1/6	0	0	0	0	0	0	1/6	0	1/6	0	1/6	1/6	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0
10	0	0	1/6	0	0	0	0	0	0	0	0	1/6	0	1/6	1/6	0	0	0	0	0	0	0	0	1/6	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0
11	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
12	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	1/6	0	1/6	1/6	0	0	0	0	0	1/6	0	0	0	1/6	0	0	0	0	0	0	0	0	0	
13	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	
14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	1/6	1/6	1/6	1/6	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0
15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	1/6	1/6	1/6	1/6	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0
16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	
17	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	1/6	1/6	1/6	1/6	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
18	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	1/6	1/6	1/6	1/6	1/6	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	1/6	1/6	1/6	1/6	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	1/6	1/6	1/6	1/6	1/6	0	0	0	0	0	0	0	0	0	0	0	0
21	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	1/6	1/6	1/6	1/6	0	1/6	0	0	0	0	0	0	0	0	0	0
22	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	1/6	1/6	1/6	0	1/6	1/6	0	0	0	0	0	0	0	0	0	0
23	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	1/6	1/6	0	1/6	1/6	1/6	1/6	1/6	0	0	0	0	0	0	0
24	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	1/6	0	1/6	1/6	1/6	1/6	1/6	0	0	0	0	0	0	0
25	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	1/6	1/6	1/6	1/6	0	0	0	0	0	0	
26	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
27	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	1/6	1/6	1/6	0	1/6	1/6	0	0	0	
28	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	1/6	1/6	0	1/6	1/6	0	0	
29	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	1/6	1/6	0	1/6	0	
30	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	1/6	0	1/6	1/6	0	
31	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	1/6	1/2	0	
33	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	1/6	2/3	
34	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
35	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	
36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	

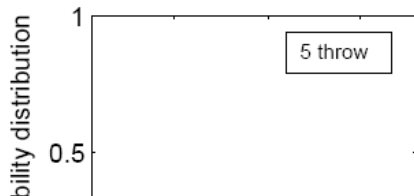
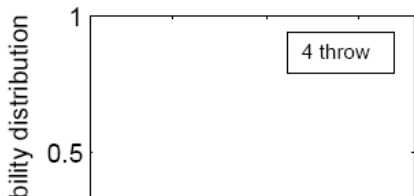
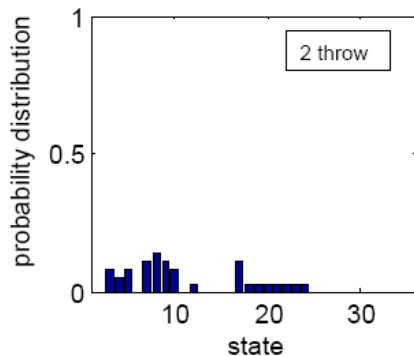
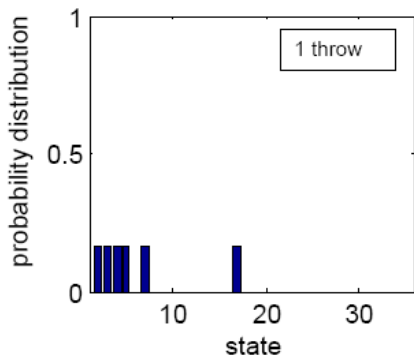
Transition Matrix

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
1	0	1/6	1/6	1/6	1/6	0	1/6	0	0	0	0	0	0	0	0	0	1/6	0	0
2	0	0	1/6	1/6	1/6	0	1/6	1/6	0	0	0	0	0	0	0	0	1/6	0	0
3	0	0	0	1/6	1/6	0	1/6	1/6	1/6	0	0	0	0	0	0	0	1/6	0	0
4	0	0	0	0	1/6	0	1/6	1/6	1/6	1/6	0	0	0	0	0	0	1/6	0	0
5	0	0	1/6	0	0	0	1/6	1/6	1/6	1/6	0	0	0	0	0	0	1/6	0	0
6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
7	0	0	1/6	0	0	0	0	1/6	1/6	1/6	0	1/6	0	0	0	0	0	0	0
8	0	0	1/6	0	0	0	0	0	1/6	1/6	0	1/6	0	1/6	0	0	0	0	0
9	0	0	1/6	0	0	0	0	0	0	1/6	0	1/6	0	1/6	1/6	0	0	0	0
10	0	0	1/6	0	0	0	0	0	0	0	0	1/6	0	1/6	1/6	0	0	0	0
11	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	1/6	0	1/6	1/6	0
13	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	0	1/6	1/6	1/6
15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	1/6	1/6
16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6	1/6
18	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1/6

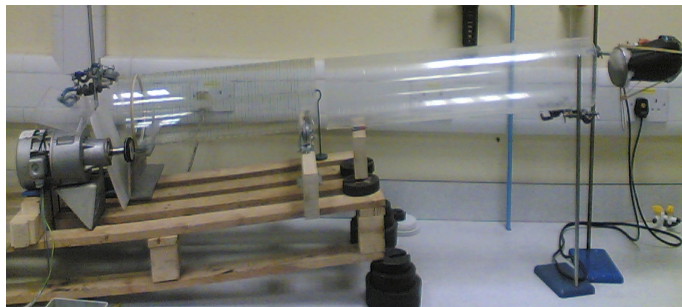
Markov Simulation



Markov Simulation



Rotary Processor



Transition Matrix

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	40	41	42											
1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0											
2	2675	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
3	1350	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
4	1575	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
5	1356	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
6	223	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
7	123	120	150	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
8	160	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
9	175	1333	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
10	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
11	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
12	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
13	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
14	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0	0										
15	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0	0										
16	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0	0										
17	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0	0										
18	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0	0										
19	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0	0										
20	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0	0										
21	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0	0										
22	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0	0										
23	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0	0										
24	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0										
25	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0	0									
26	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0	0									
27	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	0									
28	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0									
29	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0								
30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0							
31	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0						
32	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0					
33	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0				
34	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0			
35	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0		
36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0	
37	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	169	1303	275	123	120	475	457	223	112	350	475	350	350	341	350	123	120	382	143	199	160	1303	159	175	0
38	0	0	0	0	0	0	0	0	0																																												

Transition Matrix

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2	26/75	1/12	3/50	4/75	3/50	3/50	3/41	3/50	1/23	1/20	3/82	1/43	1/99	1/60	1/303	0
3	13/50	2/23	1/12	3/50	4/75	3/50	3/50	3/41	3/50	1/23	1/20	3/82	1/43	1/99	1/60	0
4	15/79	4/57	2/23	1/12	3/50	4/75	3/50	3/50	3/41	3/50	1/23	1/20	3/82	1/43	1/99	0
5	13/95	4/75	4/57	2/23	1/12	3/50	4/75	3/50	3/50	3/41	3/50	1/23	1/20	3/82	1/43	0
6	2/23	1/20	4/75	4/57	2/23	1/12	3/50	4/75	3/50	3/50	3/41	3/50	1/23	1/20	3/82	0
7	1/23	1/23	1/20	4/75	4/57	2/23	1/12	3/50	4/75	3/50	3/50	3/41	3/50	1/23	1/20	0
8	1/60	2/75	1/23	1/20	4/75	4/57	2/23	1/12	3/50	4/75	3/50	3/50	3/41	3/50	1/23	0
9	1/75	1/303	2/75	1/23	1/20	4/75	4/57	2/23	1/12	3/50	4/75	3/50	3/50	3/41	3/50	0
10	0	1/99	1/303	2/75	1/23	1/20	4/75	4/57	2/23	1/12	3/50	4/75	3/50	3/50	3/41	0
11	0	0	1/99	1/303	2/75	1/23	1/20	4/75	4/57	2/23	1/12	3/50	4/75	3/50	3/50	0
12	0	0	0	1/99	1/303	2/75	1/23	1/20	4/75	4/57	2/23	1/12	3/50	4/75	3/50	0
13	0	0	0	0	1/99	1/303	2/75	1/23	1/20	4/75	4/57	2/23	1/12	3/50	4/75	0
14	0	0	0	0	0	1/99	1/303	2/75	1/23	1/20	4/75	4/57	2/23	1/12	3/50	0
15	0	0	0	0	0	0	1/99	1/303	2/75	1/23	1/20	4/75	4/57	2/23	1/12	0

- In the board game;
 - a single person or multiple persons
 - uniform dice or non-uniform dice
 - without Snakes & Ladders or with the Ladders but without the Snakes



- In the board game;
 - a single person or multiple persons
 - uniform dice or non-uniform dice
 - without Snakes & Ladders or with the Ladders but without the Snakes
- In rotary process;
 - thousands of particles
 - a single particle



- In the board game;
 - a single person or multiple persons
 - uniform dice or non-uniform dice
 - without Snakes & Ladders or with the Ladders but without the Snakes
- In rotary process;
 - thousands of particles
 - a single particle
- In Markov theory;
 - Absorbing barrier
 - Reflecting barrier



Thank You!

Questions??