

Coro 11ary

If  $i \leftrightarrow j$  &  $i$  is recurrent, then  $j$  is recurrent

(L4.21)

Proof

Assume  $i$  recurrent. Will show  $\sum_{k=0}^{\infty} p_{ij}^{(k)} = \infty$

Since  $i \leftrightarrow j$ ,  $\exists m \neq n \ni p_{ij}^{(m)} > 0$  &  $p_{ji}^{(n)} > 0$

Let  $r > 0$ . Have

$$p_{ij}^{(m+r+n)} = p_{ij}^{(m)} p_{ij}^{(r)} p_{ij}^{(n)}, \text{ so}$$

$$p_{ij}^{(m+r+n)} = \sum_{l=0}^{\infty} \left[ \sum_{k=0}^{\infty} p_{ik}^{(m)} p_{kl}^{(r)} \right] p_{lj}^{(n)}$$

Element  $j, l$  of  $p_{ij}^{(m+r)}$

Element  $ij$  of  $p_{ij}^{(m+n+r)}$

$$\geq \sum_{l=0}^{\infty} \left( p_{ji}^{(m)} p_{il}^{(r)} \right) p_{lj}^{(n)} = p_{ji}^{(m)} \sum_{l=0}^{\infty} p_{il}^{(r)} p_{lj}^{(n)}$$

$$\geq p_{ji}^{(m)} p_{ii}^{(r)} p_{ij}^{(n)}$$

choose  $l=j$

Now

$$\sum_{k=0}^{\infty} p_{ij}^{(k)} \geq \sum_{r=0}^{\infty} p_{ij}^{(m+n+r)} \geq \sum_{r=0}^{\infty} p_{ji}^{(m)} p_{ii}^{(r)} p_{ij}^{(n)}$$

$$= p_{ji}^{(m)} p_{ij}^{(n)} \sum_{r=0}^{\infty} p_{ii}^{(r)} = \infty$$

If  $i$  is recurrent  $\Rightarrow j$  recurrent. If  $j$  recurrent then  $i$  recurrent