



(1)  $P_1(0) = P_2(0) = P_3(0) = 0$  — ①

$k$  を 0 または任意の自然数として,  $P_1(k) = P_2(k) = P_3(k)$  と仮定すると.

$$P_1(k+1) = \frac{1}{3}P_0(k) + \frac{1}{3}P_2(k) + \frac{1}{3}P_3(k)$$

$$P_2(k+1) = \frac{1}{3}P_0(k) + \frac{1}{3}P_1(k) + \frac{1}{3}P_3(k)$$

$$P_3(k+1) = \frac{1}{3}P_0(k) + \frac{1}{3}P_1(k) + \frac{1}{3}P_2(k)$$

之より,  $P_1(k+1) = P_2(k+1) = P_3(k+1)$  — ②

①②より, 数学的帰納法により,  $P_1(n) = P_2(n) = P_3(n)$

(2)  $P_0(n+1) = \frac{1}{3}P_1(n) + \frac{1}{3}P_2(n) + \frac{1}{3}P_3(n) = P_1(n)$

$$P_1(n+1) = \frac{1}{3}P_0(n) + \frac{1}{3}P_1(n) + \frac{1}{3}P_2(n) = \frac{1}{3}P_0(n) + \frac{2}{3}P_1(n)$$

$$P_0(n) + P_1(n) + P_2(n) + P_3(n) = 1, \quad P_0(n) + 3P_1(n) = 1$$

$$\therefore P_0(n+1) = -\frac{1}{3}P_0(n) + \frac{1}{3}, \quad P_0(n+1) - \frac{1}{4} = -\frac{1}{3}\{P_0(n) - \frac{1}{4}\}$$

$$n \geq 1 \text{ のとき } P_0(n) - \frac{1}{4} = -\frac{1}{3}\{P_0(n-1) - \frac{1}{4}\} = \dots = \left(-\frac{1}{3}\right)^n \{P_0(0) - \frac{1}{4}\} = \frac{3}{4}\left(-\frac{1}{3}\right)^n$$

$$P_0(n) = \frac{3}{4}\left(-\frac{1}{3}\right)^n + \frac{1}{4}. \quad \text{これは } n=0 \text{ のときも成り立つ。}$$

$$P_1(n) = -\frac{1}{3}\left\{\frac{3}{4}\left(-\frac{1}{3}\right)^n - \frac{1}{4}\right\} + \frac{1}{3} = -\frac{1}{4}\left(-\frac{1}{3}\right)^n + \frac{1}{4}$$

$$\begin{aligned} x &= -\frac{1}{3}x + \frac{1}{3} \\ \frac{4}{3}x &= \frac{1}{3} \\ x &= \frac{1}{4} \end{aligned}$$