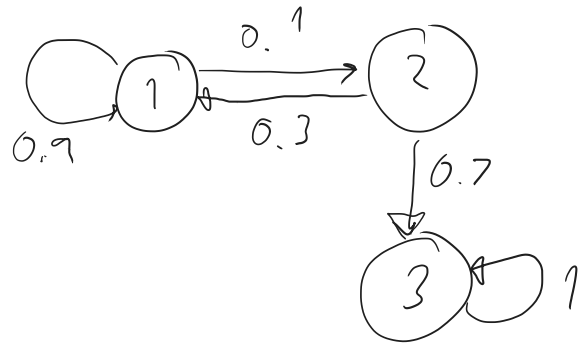




$$E\left(\sum_{n=0}^{\infty} I_n\right) = \sum_{n=0}^{\infty} E(I_n) = \sum_{n=0}^{\infty} P_{ij}^n$$

LET I_n BE THE NO. THAT THE CHAIN VISITS j AT STEP n (STARTING AT i)