

GIVEN A FINITE TIME REVERSIBLE
IRREDUCIBLE MARKOV CHAIN, TRANS. MATRIX P

USE THE STATES OF THE CHAIN AS NODES.

DEFINE THE WEIGHTS AS $w(i, j) = x_i P_{ij}$

$$w(i, j) = w(j, i) = x_j P_{ji}$$

IN THE RANDOM WALK THE PROB. TO GO FROM i TO j

$$\frac{w(i, j)}{\sum_k w(i, k)} = \frac{x_i P_{ij}}{\sum_k x_i P_{ik}} = \frac{x_i P_{ij}}{x_i} = P_{ij}$$