

JOINT DISTRIBUTION OF THE COVER TIME AND THE LAST VISITED POINT OF FINITE MARKOV CHAINS

Takuya OHWA (Kyushu University)

The cover time of a Markov chain on a finite state space is the time taken to visit all states. We obtain an expression of the joint distribution of the cover time and the last visited point by using the joint distributions of the exit time and the exit point from a subset of the state space.