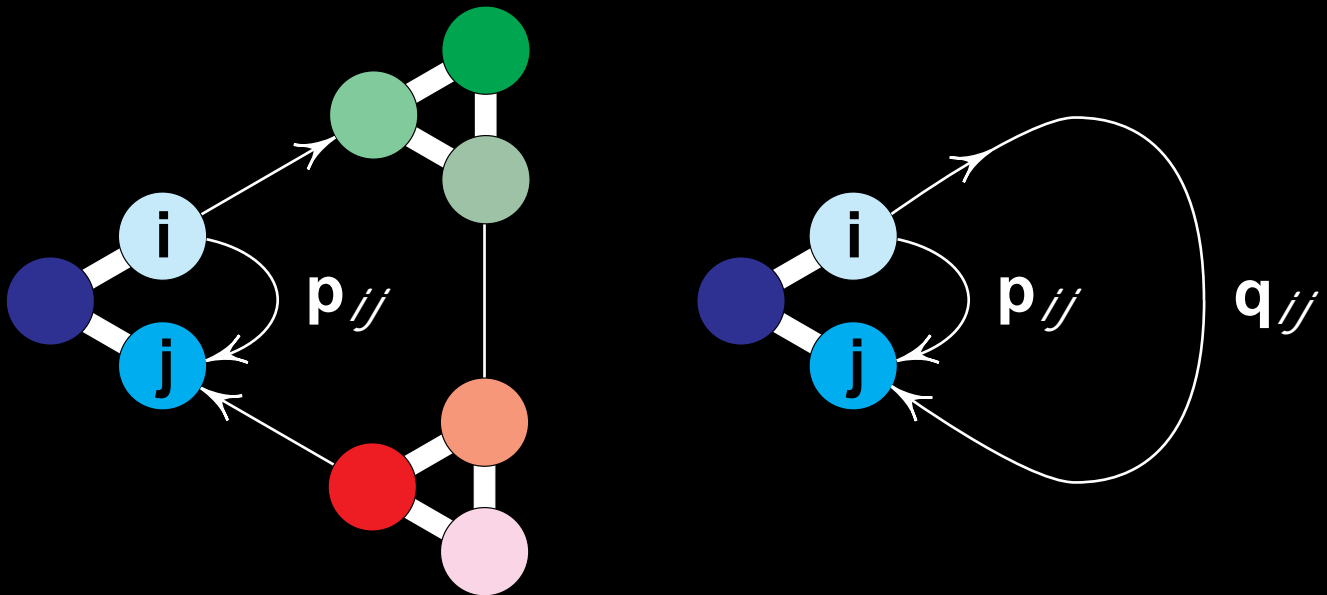


# CENSORED CHAIN

OBSERVE PROCESS IN ONLY ONE CLUSTER



- $p_{ij} = P(i \text{ to } j \text{ directly})$
- $q_{ij} = P(\text{reenter cluster at } j^{\pm} \text{ leave from } i)$

## CENSORED PROBABILITY

- $s_{ij} = p_{ij} + q_{ij}$

## CENSORED TRANSITION MATRIX

- $S = P_{11} + Q_{11}$

QUESTION

$Q_{11} = ???$