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Galton-Watson tree is a branching stochastic process arising from Francis Galton's statistical investigation of the extinction of family names. The process models family names. Each vertex has a random number of offsprings. The figure shows the first four generations of a possible Galton-Watson tree. (Image by Dr. Hao Wu.)

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Paul G. Hoel, Sidney C. Port , Charles J. Stone
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MATH 697U: Introduction to Stochastic Processes, Fall 2014

At each trial a ball is chosen at random from each of the boxes, and the two balls are put back in the opposite boxes. Let X_0 denote the number of black balls initially in box 1 and, for $n \geq 1$, let X_n denote the number of black balls in box 1 after the n th trial. Find the transition function of the Markov chain X_n , $n \geq 0$.

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