

Lemma 1. *If a Markov chain with transition matrix P is irreducible and aperiodic, then there exists $M > 0$ such that $(P^M)_{ij} > 0$ for all i and j .*

Theorem 2. *Every irreducible and aperiodic Markov chain has a stationary distribution.*

Theorem 3. *For an irreducible and aperiodic Markov chain with initial distribution \mathbf{u}_0 ,*

$$\lim \mathbf{u}_n \rightarrow \pi$$

as $n \rightarrow \infty$ where π is a stationary distribution of the Markov chain.

Theorem 4. *An irreducible aperiodic Markov chain has a unique stationary distribution.*