

## 2.6 DERIVATION OF THE FORWARD EQUATIONS IN A SYSTEM OF THREE DEPENDENT HYPO(2)/HYPO(2)/1 QUEUES

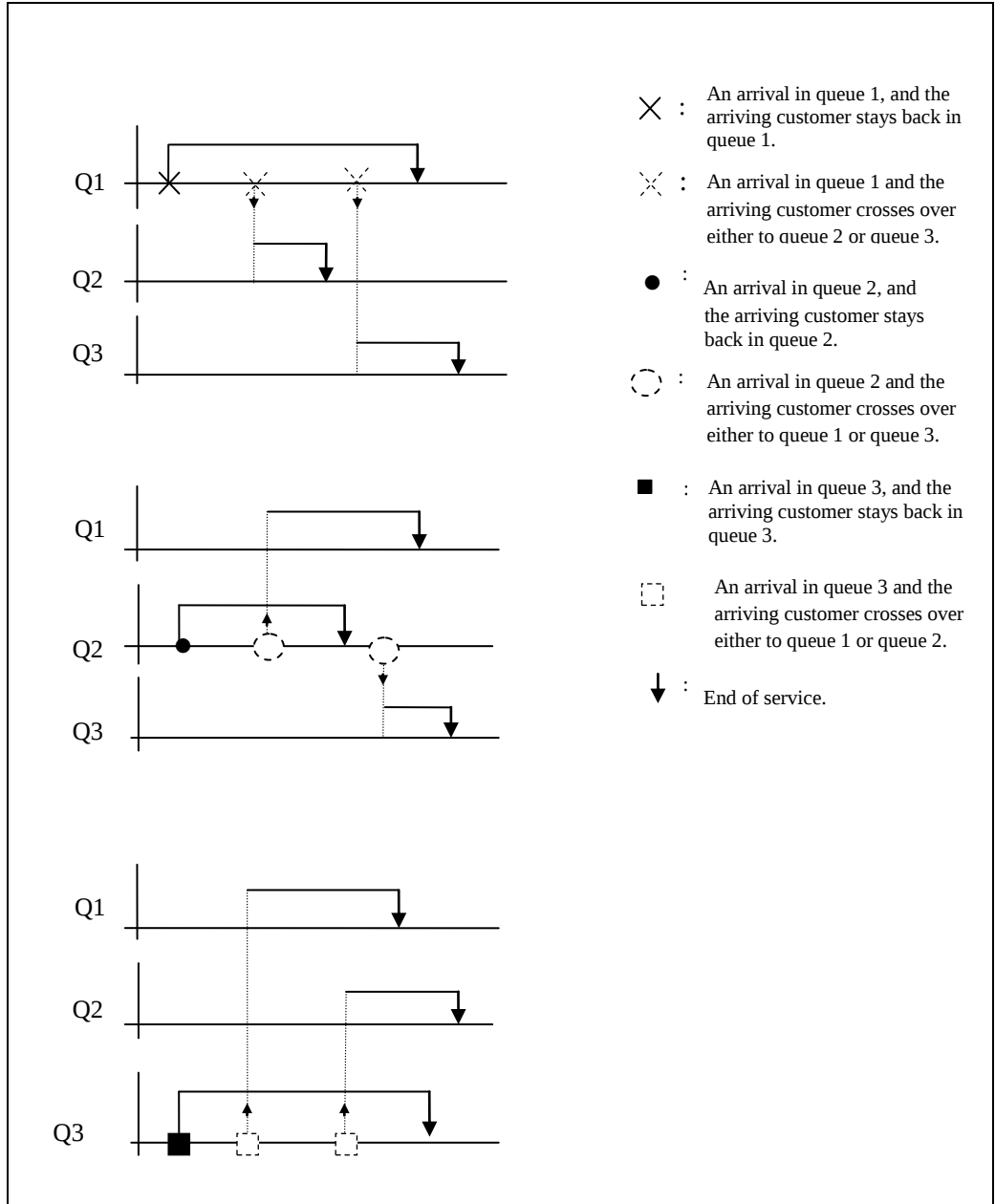
Consider a system of three Hypo(2)/Hypo(2)/1 queues in which the customer who arrives at queue  $m$  has a probability of  $q_{mm'} \geq 0$  of joining queue  $m'$ , for  $m \in \{1, 2, 3\}$ ,  $m' \in \{1, 2, 3\}$  and  $\sum_{m'=1}^3 q_{mm'} = 1$ . An illustration of the possible crossing over to other queues is given in Figure 2.6.1.

As in Section 2.2, let the parameters of the hypoexponential distribution in two phases for the interarrival time  $T$  in queue  $m$  be  $\lambda_{m1}, \lambda_{m2}$ . Furthermore, assume that the parameters of the hypoexponential distribution in two phases for the service time  $S$  in queue  $m$  be  $\mu_{m1}, \mu_{m2}$ .

Similarly, let  $\Delta t > 0$  be a small increment in time and  $\tau_k = ((k-1)\Delta t, k\Delta t]$  a time interval,  $k = 1, 2, \dots$ . Next let  $P_{i_1 j_1 i_2 j_2 i_3 j_3}^{(k)}[n_1][n_2][n_3]$  be the probability that at the end of the interval  $\tau_k$ , the number of customers in the system is  $n_m$  in queue  $m$ ,  $m \in \{1, 2, 3\}$  (In determining the queue size in a given queue, we include the customer that is currently being served), the service process in queue  $m$  is in the state  $i_m$  and the arrival process in queue  $m$  is in the state  $j_m$ ,  $m \in \{1, 2, 3\}$ ,  $i_m \in \{0, 1, 2\}$  and  $j_m \in \{1, 2\}$ . If queue  $m$  is empty, then we may define the state of the service process to be zero. Assume that

$$P_{i_1 j_1 i_2 j_2 i_3 j_3}[n_1][n_2][n_3] = \lim_{k \rightarrow \infty} P_{i_1 j_1 i_2 j_2 i_3 j_3}^{(k)}[n_1][n_2][n_3]$$

exists.



**Figure 2.6.1** : Cross over probabilities in a system of three one-server queues.

Let  $\mathbf{h}^{(k)}$  be the vector

$$\mathbf{h}^{(k)} = \left( i_1^{(k)}, j_1^{(k)}, i_2^{(k)}, j_2^{(k)}, i_3^{(k)}, j_3^{(k)}, n_1^{(k)}, n_2^{(k)}, n_3^{(k)} \right)$$

of which the components are respectively the values of  $i_1, j_1, i_2, j_2, i_3, j_3, n_1, n_2, n_3$  at the end of  $\tau_k$ . Again we refer to  $\mathbf{h}^{(k)}$  as the vector of characteristics of the queueing system at the end of  $\tau_k$ .

The value  $\mathbf{h}^{(k)}$  may be developed from  $\mathbf{h}^{(k-1)}$  after some appropriate activities in the interval  $\tau_k$ . The set of possible activities may be denoted by the set  $A = \{A_1, A_2, \dots, A_{116}\}$ . Some feasible events in  $A$  are shown below.

$$A_1 = (1, 0, 0, 0, 0, 0, -1, -1, -1)$$

$$A_2 = (0, 1, 0, 0, 0, 0, -1, -1, -1)$$

$$A_3 = (0, 1, 0, 0, 0, 0, 11, -1, -1)$$

$$A_4 = (0, 1, 0, 0, 0, 0, 12, -1, -1)$$

$$A_5 = (0, 1, 0, 0, 0, 0, 13, -1, -1)$$

$$A_6 = (0, 0, 1, 0, 0, 0, -1, -1, -1)$$

$$A_7 = (0, 0, 0, 1, 0, 0, -1, -1, -1)$$

$$A_8 = (0, 0, 0, 1, 0, 0, -1, 21, -1)$$

$$A_9 = (0, 0, 0, 1, 0, 0, -1, 22, -1)$$

$$A_{10} = (0, 0, 0, 1, 0, 0, -1, 23, -1)$$

$$A_{11} = (0, 0, 0, 0, 1, 0, -1, -1, -1)$$

$$A_{12} = (0, 0, 0, 0, 0, 1, -1, -1, -1)$$

$$A_{13} = (0, 0, 0, 0, 0, 1, -1, -1, 31)$$

$$A_{14} = (0, 0, 0, 0, 0, 1, -1, -1, 32)$$

$$A_{15} = (0, 0, 0, 0, 0, 1, -1, -1, 33)$$

$$A_{16} = (0, 0, 0, 0, 0, 0, -1, -1, -1)$$

The positions, values and meanings of the components in  $A$  are explained in Table 2.6.1.

**Table 2.6.1 :** The positions, values and meanings of the components in  $A_w$ .

| Position of component | Value of Component | Meaning                                                                                                                                                       |
|-----------------------|--------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 1                     | 1                  | A transition in the state of the service process in queue 1 occurs in $\tau_k$ .                                                                              |
| 1                     | 0                  | A transition in the state of the service process in queue 1 does not occur in $\tau_k$ .                                                                      |
| 1                     | -1                 | Queue 1 is empty at the end of $\tau_{k-1}$ and whether a transition in the state of the service process in queue 1 has occurred in $\tau_k$ is not relevant. |
| 2                     | 1                  | A transition in the state of the arrival process in queue 1 occurs in $\tau_k$ .                                                                              |
| 2                     | 0                  | A transition in the state of the arrival process in queue 1 does not occur in $\tau_k$ .                                                                      |
| 3                     | 1                  | A transition in the state of the service process in queue 2 occurs in $\tau_k$ .                                                                              |
| 3                     | 0                  | A transition in the state of the service process in queue 2 does not occur in $\tau_k$ .                                                                      |
| 3                     | -1                 | Queue 2 is empty at the end of $\tau_{k-1}$ and whether a transition in the state of the service process in queue 2 has occurred in $\tau_k$ is not relevant. |
| 4                     | 1                  | A transition in the state of the arrival process in queue 2 occurs in $\tau_k$ .                                                                              |
| 4                     | 0                  | A transition in the state of the arrival process in queue 2 does not occur in $\tau_k$ .                                                                      |
| 5                     | 1                  | A transition in the state of the service process in queue 3 occurs in $\tau_k$ .                                                                              |
| 5                     | 0                  | A transition in the state of the service process in queue 3 does not occur in $\tau_k$ .                                                                      |
| 5                     | -1                 | Queue 3 is empty at the end of $\tau_{k-1}$ and whether a transition in the state of the service process in queue 3 has occurred in $\tau_k$ is not relevant. |
| 6                     | 1                  | A transition in the state of the arrival process in queue 3 occurs in $\tau_k$ .                                                                              |
| 6                     | 0                  | A transition in the state of the arrival process in queue 3 does not occur in $\tau_k$ .                                                                      |

The meanings of the seventh, eighth and ninth components ( $A_{w7}$  and  $A_{w8}$  and  $A_{w9}$ ) of  $A_w$  are explained below:

$$A_{w7} = \left\{ \begin{array}{l} 11, \text{ if the arriving customer in queue 1 stays back in queue 1.} \\ 12, \text{ if the arriving customer in queue 1 goes to queue 2.} \\ 13, \text{ if the arriving customer in queue 1 goes to queue 3.} \\ -1, \text{ no customers arrive in queue 1 and it is not relevant to find out whether} \\ \quad \text{the arriving customer is staying back or going elsewhere.} \end{array} \right.$$

$$A_{w8} = \left\{ \begin{array}{l} 21, \text{ if the arriving customer in queue 2 goes to queue 1.} \\ 22, \text{ if the arriving customer in queue 2 stays back in queue 2.} \\ 23, \text{ if the arriving customer in queue 2 goes to queue 3.} \\ -1, \text{ no customers arrive in queue 2 and it is not relevant to find out whether} \\ \quad \text{the arriving customer is staying back or going elsewhere.} \end{array} \right.$$

$$A_{w9} = \left\{ \begin{array}{l} 31, \text{ if the arriving customer in queue 3 goes to queue 1.} \\ 32, \text{ if the arriving customer in queue 3 goes to queue 2.} \\ 33, \text{ if the arriving customer in queue 3 stays back in queue 3.} \\ -1, \text{ no customers arrive in queue 3 and it is not relevant to find out whether} \\ \quad \text{the arriving customer is staying back or going elsewhere.} \end{array} \right.$$

The complete set of feasible events of  $A$  is shown in the Appendix B.

For a given value of  $\mathbf{h}^{(k)}$ , we may use a computer to search for all the possible combinations of  $\mathbf{h}^{(k-1)}$  and  $A_w$  which lead to  $\mathbf{h}^{(k)}$ . The results of the search may be summarized and recorded in a coded form. An example of the codes is as follows:

**Table 2.6.2 :** An example of the codes of  $\mathbf{h}^{(k)}$ ,  $\mathbf{h}^{(k-1)}$  and probability of the corresponding event in the interval  $\tau_k$ .

| $\mathbf{h}^{(k)}$ | $\mathbf{h}^{(k-1)}$ | Power               |                     |                   |                   |
|--------------------|----------------------|---------------------|---------------------|-------------------|-------------------|
| 1 1 1 1 1 1 1 1 1  | 1 1 1 1 1 1 1 1 1    | 1 0 1 0 1 0 1 0 1 0 | 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 |
| 1 1 1 1 1 1 1 1 1  | 2 1 1 1 1 1 2 1 1    | 0 0 1 0 1 0 1 0 1 0 | 1 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 |
| 1 1 1 1 1 1 1 1 1  | 0 2 1 1 1 1 0 1 1    | 0 0 0 1 1 0 1 0 1 0 | 0 0 0 1 0 0 0 0 0 0 | 1 0 0 0 0 0 0 0 0 | 1 0 0 0 0 0 0 0 0 |
| 1 1 1 1 1 1 1 1 1  | 1 2 0 1 1 1 1 0 1    | 1 0 0 1 0 0 1 0 1 0 | 0 0 0 1 0 0 0 0 0 0 | 0 1 0 0 0 0 0 0 0 | 0 1 0 0 0 0 0 0 0 |
| 1 1 1 1 1 1 1 1 1  | 1 2 1 1 0 1 1 1 0    | 1 0 0 1 1 0 1 0 0 0 | 0 0 0 1 0 0 0 0 0 0 | 0 0 1 0 0 0 0 0 0 | 0 0 1 0 0 0 0 0 0 |
| 1 1 1 1 1 1 1 1 1  | 1 1 2 1 1 1 1 2 1    | 1 0 1 0 0 0 1 0 1 0 | 0 0 0 0 0 1 0 0 0 0 | 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 |
| 1 1 1 1 1 1 1 1 1  | 0 1 1 2 1 1 0 1 1    | 0 0 1 0 1 0 0 0 1 0 | 0 0 0 0 0 0 0 1 0 0 | 0 0 0 1 0 0 0 0 0 | 0 0 0 1 0 0 0 0 0 |
| 1 1 1 1 1 1 1 1 1  | 1 1 0 2 1 1 1 0 1    | 1 0 1 0 0 0 0 0 1 0 | 0 0 0 0 0 0 0 1 0 0 | 0 0 0 0 1 0 0 0 0 | 0 0 0 0 1 0 0 0 0 |
| 1 1 1 1 1 1 1 1 1  | 1 1 1 2 0 1 1 1 0    | 1 0 1 0 1 0 0 0 0 0 | 0 0 0 0 0 0 0 1 0 0 | 0 0 0 0 0 1 0 0 0 | 0 0 0 0 0 1 0 0 0 |
| 1 1 1 1 1 1 1 1 1  | 1 1 1 1 2 1 1 1 2    | 1 0 1 0 1 0 1 0 0 0 | 0 0 0 0 0 0 0 0 0   | 0 0 0 0 0 0 0 1 0 | 0 0 0 0 0 0 0 0 0 |
| 1 1 1 1 1 1 1 1 1  | 0 1 1 1 1 2 0 1 1    | 0 0 1 0 1 0 1 0 1 0 | 0 0 0 0 0 0 0 0 0   | 0 0 0 0 0 0 0 0 1 | 0 0 0 0 0 0 0 1 0 |
| 1 1 1 1 1 1 1 1 1  | 1 1 0 1 1 2 1 0 1    | 1 0 1 0 0 0 1 0 1 0 | 0 0 0 0 0 0 0 0 0   | 0 0 0 0 0 0 0 0 1 | 0 0 0 0 0 0 0 0 1 |
| 1 1 1 1 1 1 1 1 1  | 1 1 1 1 0 2 1 1 0    | 1 0 1 0 1 0 1 0 0 0 | 0 0 0 0 0 0 0 0 0   | 0 0 0 0 0 0 0 0 1 | 0 0 0 0 0 0 0 0 1 |

In Table 2.6.2,

Columns 1 – 9 give the components of  $\mathbf{h}^{(k)}$ .

Columns 10 – 18 give the components of  $\mathbf{h}^{(k-1)}$ .

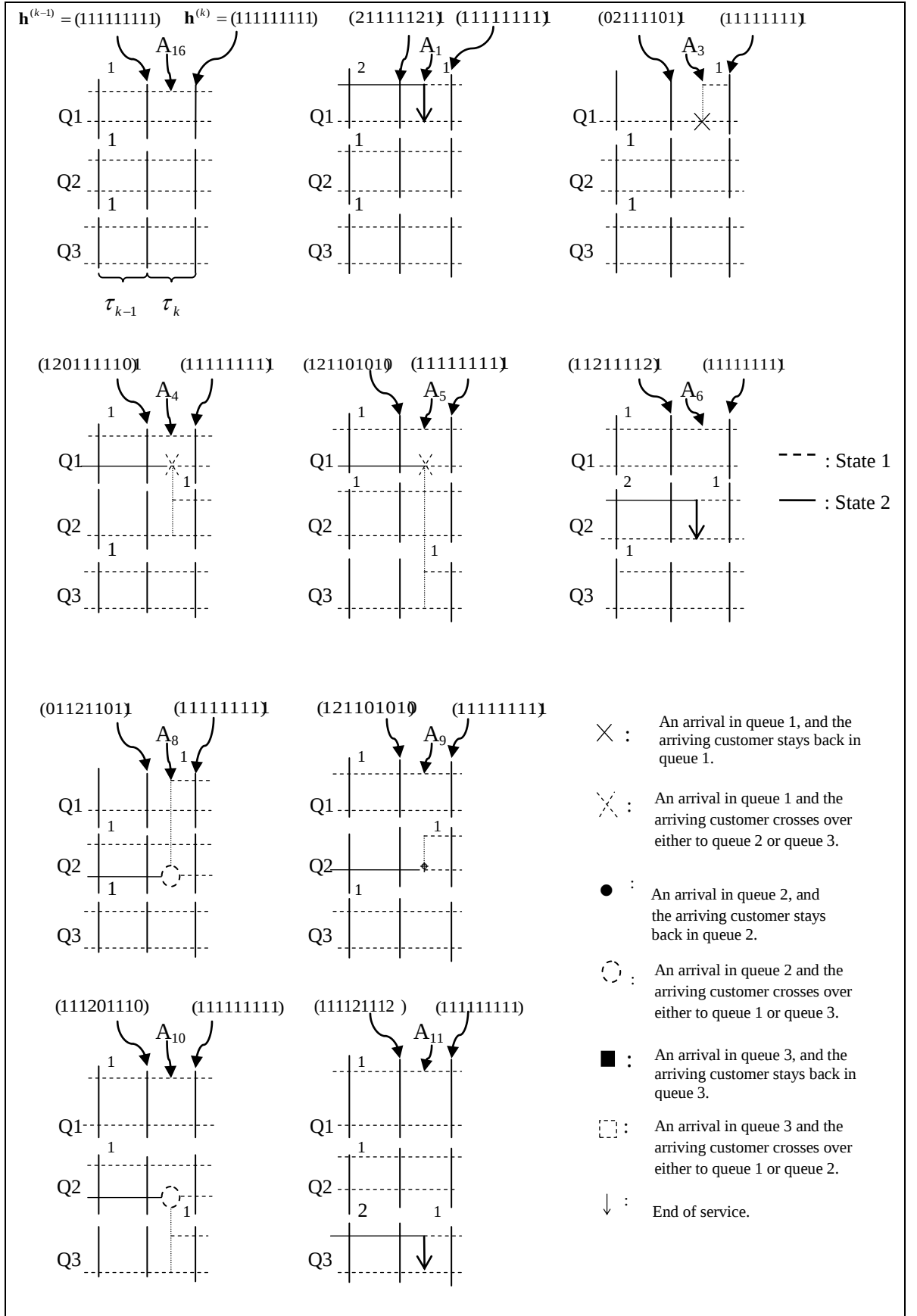
Columns 19 – 51 give respectively the powers of  $(1-\mu_{11}\Delta t)$ ,  $(1-\mu_{12}\Delta t)$ ,  $(1-\lambda_{11}\Delta t)$ ,  $(1-\lambda_{12}\Delta t)$ ,  $(1-\mu_{21}\Delta t)$ ,  $(1-\mu_{22}\Delta t)$ ,  $(1-\lambda_{21}\Delta t)$ ,  $(1-\lambda_{22}\Delta t)$ ,  $(1-\mu_{31}\Delta t)$ ,  $(1-\mu_{32}\Delta t)$ ,  $(1-\lambda_{31}\Delta t)$ ,  $(1-\lambda_{32}\Delta t)$ ,  $(\mu_{11}\Delta t)$ ,  $(\mu_{12}\Delta t)$ ,  $(\lambda_{11}\Delta t)$ ,  $(\lambda_{12}\Delta t)$ ,  $(\mu_{21}\Delta t)$ ,  $(\mu_{22}\Delta t)$ ,  $(\lambda_{21}\Delta t)$ ,  $(\lambda_{22}\Delta t)$ ,  $(\mu_{31}\Delta t)$ ,  $(\mu_{32}\Delta t)$ ,  $(\lambda_{31}\Delta t)$ ,  $(\lambda_{32}\Delta t)$ ,  $(q_{11})$ ,  $(q_{12})$ ,  $(q_{13})$ ,  $(q_{21})$ ,  $(q_{22})$ ,  $(q_{23})$ ,  $(q_{31})$ ,  $(q_{32})$  and  $(q_{33})$ .

The multiplication of  $(1-\mu_{11}\Delta t)$ ,  $(1-\mu_{12}\Delta t)$ ,  $(1-\lambda_{11}\Delta t)$ ,  $(1-\lambda_{12}\Delta t)$ ,  $(1-\mu_{21}\Delta t)$ ,  $(1-\mu_{22}\Delta t)$ ,  $(1-\lambda_{21}\Delta t)$ ,  $(1-\lambda_{22}\Delta t)$ ,  $(1-\mu_{31}\Delta t)$ ,  $(1-\mu_{32}\Delta t)$ ,  $(1-\lambda_{31}\Delta t)$ ,  $(1-\lambda_{32}\Delta t)$ ,  $(\mu_{11}\Delta t)$ ,  $(\mu_{12}\Delta t)$ ,  $(\lambda_{11}\Delta t)$ ,  $(\lambda_{12}\Delta t)$ ,  $(\mu_{21}\Delta t)$ ,  $(\mu_{22}\Delta t)$ ,  $(\lambda_{21}\Delta t)$ ,  $(\lambda_{22}\Delta t)$ ,  $(\mu_{31}\Delta t)$ ,  $(\mu_{32}\Delta t)$ ,  $(\lambda_{31}\Delta t)$ ,  $(\lambda_{32}\Delta t)$ ,  $(q_{11})$ ,  $(q_{12})$ ,  $(q_{13})$ ,  $(q_{21})$ ,  $(q_{22})$ ,  $(q_{23})$ ,  $(q_{31})$ ,  $(q_{32})$ ,  $(q_{33})$  raised respectively to the corresponding powers will represent the probability of occurrence of the corresponding event which may be represented by an element in A.

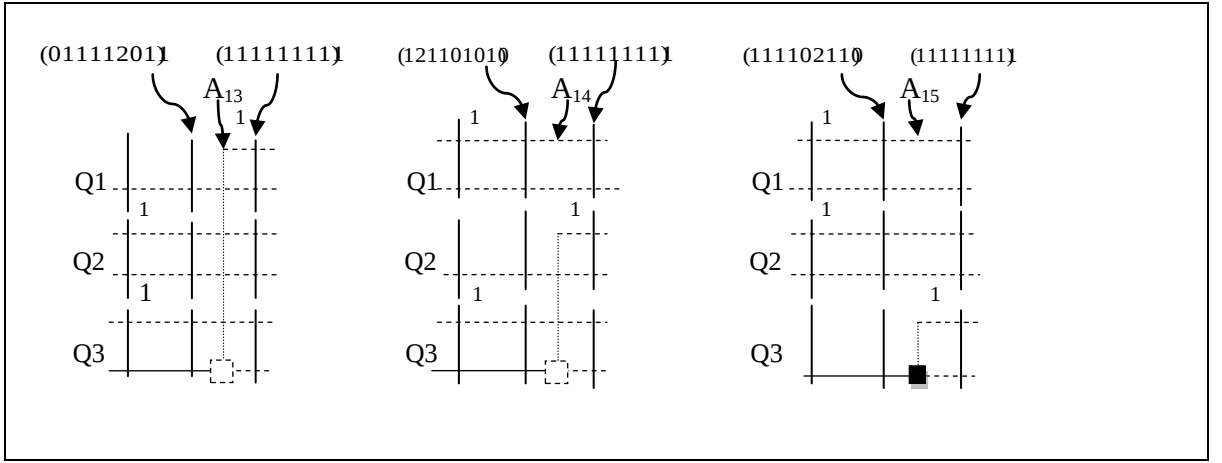
The information represented by the above codes may be used to form the following equation:

$$\begin{aligned}
P_{111111}^{(k)}[1][1][1] &\cong P_{111111}^{(k-1)}[1][1][1](1 - \mu_{11}\Delta t - \lambda_{11}\Delta t - \mu_{21}\Delta t - \lambda_{21}\Delta t - \mu_{31}\Delta t - \lambda_{31}\Delta t) \\
&+ P_{211111}^{(k-1)}[1][1][1](\mu_{12}\Delta t) + P_{021111}^{(k-1)}[0][1][1](\lambda_{12}\Delta t)q_{11} \\
&+ P_{120111}^{(k-1)}[1][0][1](\lambda_{12}\Delta t)q_{12} + P_{121101}^{(k-1)}[1][1][0](\lambda_{12}\Delta t)q_{13} \\
&+ P_{112111}^{(k-1)}[1][2][1](\mu_{22}\Delta t) + P_{011211}^{(k-1)}[0][1][1](\lambda_{22}\Delta t)q_{21} \\
&+ P_{110211}^{(k-1)}[1][0][1](\lambda_{22}\Delta t)q_{22} + P_{111201}^{(k-1)}[1][1][0](\lambda_{22}\Delta t)q_{23} \\
&+ P_{111121}^{(k-1)}[1][1][2](\mu_{32}\Delta t) + P_{011112}^{(k-1)}[0][1][1](\lambda_{32}\Delta t)q_{31} \\
&+ P_{110112}^{(k-1)}[1][0][1](\lambda_{32}\Delta t)q_{32} + P_{111102}^{(k-1)}[1][1][0](\lambda_{32}\Delta t)q_{33}
\end{aligned} \tag{2.6.1}$$

The derivation of Equation (2.6.1) may also be illustrated by Figure 2.6.2.



**Figure 2.6.2 :** The values of  $\mathbf{h}^{(k-1)}$  and  $A_w$  which lead to the given value of  $\mathbf{h}^{(k)}$ .



**Figure 2.6.2, continued**

Subtracting the term  $P_{111111}^{(k-1)}[1][1][1]$  from both sides of (2.6.1), dividing both sides of the resulting equation by  $\Delta t$ , and letting  $\Delta t \rightarrow 0$ , and later letting  $k \rightarrow \infty$ , we get the balance equation

$$\begin{aligned}
 0 \cong & P_{111111}[1][1][1](-\mu_{11} - \lambda_{11} - \mu_{21} - \lambda_{21} - \mu_{31} - \lambda_{31}) \\
 & + P_{211111}[1][1][1]\mu_{12} + P_{021111}[0][1][1]\lambda_{12}q_{11} \\
 & + P_{120111}[1][0][1]\lambda_{12}q_{12} + P_{121101}[1][1][0]\lambda_{12}q_{13} \\
 & + P_{112111}[1][2][1]\mu_{22} + P_{011211}[0][1][1]\lambda_{22}q_{21} \\
 & + P_{110211}[1][0][1]\lambda_{22}q_{22} + P_{111201}[1][1][0]\lambda_{22}q_{23} \\
 & + P_{110112}[1][0][1]\lambda_{32}q_{32} + P_{111102}[1][1][0]\lambda_{32}q_{33}
 \end{aligned}
 \tag{2.6.2}$$

Equation (2.6.2) may be represented in a coded form as shown in Table 2.6.3.

**Table 2.6.3 :** Representation of Equation in (2.6.2) by codes.

| Constant | <b>h</b>          | <b>Power</b> |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
|----------|-------------------|--------------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| -1       | 1 1 1 1 1 1 1 1 1 | 1            | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 1 1 1 1 1 1 1 1 1 | 0            | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 1 1 1 1 1 1 1 1 1 | 0            | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 1 1 1 1 1 1 1 1 1 | 0            | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 1 1 1 1 1 1 1 1 1 | 0            | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 1 1 1 1 1 1 1 1 1 | 0            | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 2 1 1 1 1 1 2 1 1 | 0            | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 1 1 1 1 0 1 1 | 0            | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 1        | 1 2 0 1 1 1 1 0 1 | 0            | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| 1        | 1 2 1 1 0 1 1 1 0 | 0            | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| 1        | 1 1 2 1 1 1 1 2 1 | 0            | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 1 2 1 1 0 1 1 | 0            | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| 1        | 1 1 0 2 1 1 1 0 1 | 0            | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| 1        | 1 1 1 2 0 1 1 1 0 | 0            | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| 1        | 1 1 1 1 2 1 1 1 2 | 0            | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 1 1 1 2 0 1 1 | 0            | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 1 | 0 |
| 1        | 1 1 0 1 1 2 1 0 1 | 0            | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 |
| 1        | 1 1 1 1 0 2 1 1 0 | 0            | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 |
| 1*       |                   |              |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |

In each row of Table 2.6.3,

Column 1 gives a coefficient value.

Columns 2 – 10 give the components of **h**.

Columns 11 – 31 give respectively the powers of  $(\mu_{11})$ ,  $(\mu_{12})$ ,  $(\lambda_{11})$ ,  $(\lambda_{12})$ ,  $(\mu_{21})$ ,  $(\mu_{22})$ ,  $(\lambda_{21})$ ,  $(\lambda_{22})$ ,  $(\mu_{31})$ ,  $(\mu_{32})$ ,  $(\lambda_{31})$ ,  $(\lambda_{32})$ ,  $(q_{11})$ ,  $(q_{12})$ ,  $(q_{13})$ ,  $(q_{21})$ ,  $(q_{22})$ ,  $(q_{23})$ ,  $(q_{31})$ ,  $(q_{32})$  and  $(q_{33})$ .

The symbol “ 1\* ” in the last row denotes the end of the equation.

For each row in Table 2.6.3, we form a product of

(i) the coefficient in column 1,

(ii) the term  $P_{i_1 j_1 i_2 j_2 i_3 j_3} [n_1][n_2][n_3]$  of which the values  $i_1, j_1, i_2, j_2, i_3, j_3, n_1, n_2, n_3$  are

given by **h**, and

- (iii) the product of  $(\mu_{11}), (\mu_{12}), (\lambda_{11}), (\lambda_{12}), (\mu_{21}), (\mu_{22}), (\lambda_{21}), (\lambda_{22}), (\mu_{31}), (\mu_{32}), (\lambda_{31}),$   
 $(\lambda_{32}), (q_{11}), (q_{12}), (q_{13}), (q_{21}), (q_{22}), (q_{23}), (q_{31}), (q_{32})$  and  $(q_{33})$  raised respectively  
to the corresponding powers.

We then equate the sum of the products for all the rows in Table 2.6.3 to zero to form (2.6.2).

Now if we change  $\mathbf{h}^{(k)} = (1, 1, 1, 1, 1, 1, 1, 1, 1)$  to other values and search for the values of  $\mathbf{h}^{(k-1)}$  and the component of A which lead to the new value of  $\mathbf{h}^{(k)}$ , we can similarly obtain an equation alike to (2.6.2). Again the resulting equation can be represented in a coded form. The resulting table of codes for  $0 \leq n_1^{(k)} + n_2^{(k)} + n_3^{(k)} \leq 15$  can be found in the file *ThreeQueueSystem\_codes.txt* in the CD attached. The first page of *ThreeQueueSystem\_codes.txt* is shown in Table 2.6.4. The equations for a given  $n_1^{(k)}, n_2^{(k)}$  and  $n_3^{(k)}$  of which  $n_1^{(k)} + n_2^{(k)} + n_3^{(k)} \geq 16$  can be found from the file *ThreeQueueSystem\_codes.txt* in the CD by

- (i) increasing the nonzero value of  $n_1^{(k)}$  in the file *ThreeQueueSystem\_codes.txt* to  $n_1^{(k)} + 1$ , or
- (ii) increasing the nonzero value of  $n_2^{(k)}$  in the file *ThreeQueueSystem\_codes.txt* to  $n_2^{(k)} + 1$ , or
- (iii) increasing the nonzero value of  $n_3^{(k)}$  in the file *ThreeQueueSystem\_codes.txt* to  $n_3^{(k)} + 1$ .

**Table 2.6.4 :** Representation of some balance equations by codes.

| Constant | h                 | Power |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
|----------|-------------------|-------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| -1       | 0 1 0 1 0 1 0 0 0 | 0     | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1        | 2 1 0 1 0 1 1 0 0 | 0     | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 2 1 0 1 0 1 0 | 0     | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 2 1 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1*       |                   |       |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| -1       | 0 1 0 1 0 2 0 0 0 | 0     | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 0 2 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 0 2 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 1        | 2 1 0 1 0 2 1 0 0 | 0     | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 2 1 0 2 0 1 0 | 0     | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 2 2 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1*       |                   |       |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| -1       | 0 1 0 1 1 1 0 0 1 | 0     | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 1 1 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 1 1 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 1 1 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1        | 2 1 0 1 1 1 1 0 1 | 0     | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 0 1 0 1 0 0 0 | 0     | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 2 1 1 1 0 1 1 | 0     | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 2 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 2 1 0 0 2 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 0 2 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 1*       |                   |       |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| -1       | 0 1 0 1 1 1 0 0 2 | 0     | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 1 1 0 0 2 | 0     | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 1 1 0 0 2 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 1 1 0 0 2 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1        | 2 1 0 1 1 1 1 0 2 | 0     | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 0 1 1 1 0 0 1 | 0     | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 2 1 1 1 0 1 2 | 0     | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 2 1 1 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 2 1 0 0 3 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 1 2 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 1*       |                   |       |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| -1       | 0 1 0 1 1 1 0 0 3 | 0     | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 1 1 0 0 3 | 0     | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 1 1 0 0 3 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 1 1 0 0 3 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1        | 2 1 0 1 1 1 1 0 3 | 0     | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 0 1 1 1 0 0 2 | 0     | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 2 1 1 1 0 1 3 | 0     | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 2 1 1 0 0 2 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 2 1 0 0 4 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 1 2 0 0 2 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 1*       |                   |       |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| -1       | 0 1 0 1 1 1 0 0 4 | 0     | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 1 1 0 0 4 | 0     | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 1 1 0 0 4 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 1 1 0 0 4 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1        | 2 1 0 1 1 1 1 0 4 | 0     | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 0 1 1 1 0 0 3 | 0     | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 2 1 1 1 0 1 4 | 0     | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 2 1 1 0 0 3 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 2 1 0 0 5 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 1 2 0 0 3 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 1*       |                   |       |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |

## 2.7 COMPUTATION OF THE VALUE OF $P_{i_1 j_1 i_2 j_2 i_3 j_3} [n_1][n_2][n_3]$

Before solving the balance equations to obtain the stationary queue length distribution, we first introduce the following notations. Let

- (a)  $P_{i_1 j_1 i_2 j_2 i_3 j_3} [n]$  be a value of  $P_{i_1 j_1 i_2 j_2 i_3 j_3} [n_1][n_2][n_3]$  of which  $n_1 + n_2 + n_3 = n$ .
- (b)  $\{P [n_1][n_2][n_3]\}$  the set consisting of all the possible  $P_{i_1 j_1 i_2 j_2 i_3 j_3} [n_1][n_2][n_3]$ .
- (c)  $\{P [n]\}$  a set formed by the  $\{P [n_1][n_2][n_3]\}$  of which  $n_1 + n_2 + n_3 = n$ .
- (d)  $\{P [n], P [n+1], P [n+2]\}$  the set of equations of the form

$$\begin{aligned} & \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \sum_{i_3=0}^2 \sum_{j_3=1}^2 a_{i_1 j_1 i_2 j_2 i_3 j_3} P_{i_1 j_1 i_2 j_2 i_3 j_3} [n] \\ & + \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \sum_{i_3=0}^2 \sum_{j_3=1}^2 b_{i_1 j_1 i_2 j_2 i_3 j_3} P_{i_1 j_1 i_2 j_2 i_3 j_3} [n+1] \\ & + \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \sum_{i_3=0}^2 \sum_{j_3=1}^2 c_{i_1 j_1 i_2 j_2 i_3 j_3} P_{i_1 j_1 i_2 j_2 i_3 j_3} [n+2] = 0 \end{aligned}$$

where  $a_{i_1 j_1 i_2 j_2 i_3 j_3}$ ,  $b_{i_1 j_1 i_2 j_2 i_3 j_3}$  and  $c_{i_1 j_1 i_2 j_2 i_3 j_3}$  are constants.

- (e)  $\left( P_{i_1 j_1 i_2 j_2 i_3 j_3} [n_1][n_2][n_3] \mid \{P [0]\}, \{P [n+1]\} \right)$  an equation of the form

$$\begin{aligned} P_{i_1 j_1 i_2 j_2 i_3 j_3} [n_1][n_2][n_3] &= \sum_{i'_1=0}^2 \sum_{j'_1=1}^2 \sum_{i'_2=0}^2 \sum_{j'_2=1}^2 \sum_{i'_3=0}^2 \sum_{j'_3=1}^2 d_{i'_1 j'_1 i'_2 j'_2 i'_3 j'_3} P_{i'_1 j'_1 i'_2 j'_2 i'_3 j'_3} [0] \\ &+ \sum_{i'_1=0}^2 \sum_{j'_1=1}^2 \sum_{i'_2=0}^2 \sum_{j'_2=1}^2 \sum_{i'_3=0}^2 \sum_{j'_3=1}^2 e_{i'_1 j'_1 i'_2 j'_2 i'_3 j'_3} P_{i'_1 j'_1 i'_2 j'_2 i'_3 j'_3} [n+1] \end{aligned}$$

where  $d_{i'_1 j'_1 i'_2 j'_2 i'_3 j'_3}$  and  $e_{i'_1 j'_1 i'_2 j'_2 i'_3 j'_3}$  are constants.

With the above notations, the balance equations given by codes in the file *ThreeQueueSystem\_codes.txt* in the CD can be represented as

$$\{P [0], P [1]\} \tag{2.7.1}$$

$$\text{and} \quad \{P [n-1], P [n], P [n+1]\} \quad , n = 1, 2, \dots \tag{2.7.2}$$

For example the codes of the equations represented by  $\{P[0], P[1]\}$  are shown in Table 2.7.1 and the codes of some of the equations in the set of equations represented by  $\{P[0], P[1], P[2]\}$  are shown in Table 2.7.2. The complete set of equations given by  $\{P[0], P[1], P[2]\}$  is shown in Appendix C.

**Table 2.7.1 :** The codes for the equations represented by  $\{P[0], P[1]\}$ .

| Constant | h                 | Power |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
|----------|-------------------|-------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| -1       | 0 1 0 1 0 1 0 0 0 | 0     | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 1        | 2 1 0 1 0 1 1 0 0 | 0     | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 2 1 0 1 0 1 0 | 0     | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 2 1 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1*       |                   |       |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| -1       | 0 1 0 1 0 2 0 0 0 | 0     | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 0 2 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 1 0 2 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| 1        | 2 1 0 1 0 2 1 0 0 | 0     | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 2 1 0 2 0 1 0 | 0     | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 2 2 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1*       |                   |       |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| -1       | 0 1 0 2 0 1 0 0 0 | 0     | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 2 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 1 0 2 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| 1        | 2 1 0 2 0 1 1 0 0 | 0     | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 2 2 0 1 0 1 0 | 0     | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 0 2 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 2 2 2 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 2 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1*       |                   |       |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |

**Table 2.7.1, continued**

| Constant | h                 | Power |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
|----------|-------------------|-------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| -1       | 0 2 0 1 0 1 0 0 0 | 0     | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 2 0 1 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 2 0 1 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1        | 2 2 0 1 0 1 1 0 0 | 0     | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 0 1 0 0 0 | 0     | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 2 1 0 1 0 1 0 | 0     | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 0 1 2 1 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1*       |                   |       |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| -1       | 0 2 0 1 0 2 0 0 0 | 0     | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 2 0 1 0 2 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 2 0 1 0 2 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 1        | 2 2 0 1 0 2 1 0 0 | 0     | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 1 0 2 0 0 0 | 0     | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 2 1 0 2 0 1 0 | 0     | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 0 1 2 2 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 0 1 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1*       |                   |       |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| -1       | 0 2 0 2 0 1 0 0 0 | 0     | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 2 0 2 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| -1       | 0 2 0 2 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 1        | 2 2 0 2 0 2 1 0 0 | 0     | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 1 0 2 0 2 0 0 0 | 0     | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 2 2 0 2 0 1 0 | 0     | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 0 1 0 2 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 0 2 2 2 0 0 1 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1        | 0 2 0 2 0 1 0 0 0 | 0     | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1*       |                   |       |   |   |   |   |   |   |   |   |   |   |   |   |   |   |   |

**Table 2.7.2 :** The codes for some equations represented by  $\{P[0], P[1], P[2]\}$ .

[illegible]

**Table 2.7.2, continued**

[illegible]

To solve (2.7.1) and (2.7.2), we first combine the set of equations given by  $\{P[0], P[1]\}$  and  $\{P[0], P[1], P[2]\}$ . We then solve for  $P_{i_1 j_1 i_2 j_2 i_3 j_3}[n]$  in terms of the  $P_{i_1 j_1 i_2 j_2 i_3 j_3}[2]$  for  $n = 0, 1$  to get

$$\left( P_{i_1 j_1 i_2 j_2 i_3 j_3}[n] \mid P[2] \right), \quad n = 0, 1. \quad (2.7.3)$$

An example of the codes which represent (2.7.3) are given in the Table 2.7.3.

The first column of Table 2.7.3 gives the values of  $(n_1, n_2, n_3)$ . The second column gives the values of  $i_1, j_1, i_2, j_2, i_3, j_3$  appearing in (2.7.3). The first row in the Table 2.7.3 gives the values of  $(n'_1, n'_2, n'_3)$ . The second row gives the various values of  $i'_1, j'_1, i'_2, j'_2, i'_3, j'_3$ . Each subsequent row in Table 2.7.3 represents an equation formed by equating  $P_{i_1 j_1 i_2 j_2 i_3 j_3}[n_1][n_2][n_3]$  to the sum of the products formed by multiplying the remaining entries in the row by  $P_{i'_1 j'_1 i'_2 j'_2 i'_3 j'_3}[n'_1][n'_2][n'_3]$ . For example, row 3 represents the equation

$$\begin{aligned} P_{010101}[0][0][0] = & 12.92P_{010121}[0][0][2] + 6.25P_{010222}[0][0][2] + 6.26P_{010221}[0][0][2] \\ & + 3.172P_{010222}[0][0][2] + 6.25P_{020121}[0][0][2] + 3.172P_{020122}[0][0][2] \\ & + 3.172P_{020221}[0][0][2] + 1.525P_{020222}[0][0][2] \\ & + \Lambda + \\ & + 12.92P_{011112}[0][1][1] + 6.25P_{011112}[0][1][1] + 6.25P_{011221}[0][1][1] \\ & + 3.172P_{011222}[0][1][1] + 29.85P_{012121}[0][1][1] + 16.23P_{012122}[0][1][1] \\ & + 3.172P_{012212}[0][1][1] + 16.23P_{012221}[0][1][1] + 9.21P_{012222}[0][1][1] \\ & + 6.25P_{021121}[0][1][1] + 3.172P_{021221}[0][1][1] + 1.525P_{021222}[0][1][1] \\ & + 6.25P_{022111}[0][1][1] + 3.172P_{022112}[0][1][1] + 16.23P_{022121}[0][1][1] \\ & + 9.21P_{022122}[0][1][1] + 3.172P_{022211}[0][1][1] + 1.525P_{022212}[0][1][1] \\ & + 9.21P_{022221}[0][1][1] + 4.879P_{022222}[0][1][1] \end{aligned}$$

**Table 2.7.3 :** The set of equations given by  $\{P_{i,j,i,j,i,j,i,j}[n] \mid P[2]\}$  for  $n = 0, 1$

( $\mu_{11}=10, \mu_{12}=20, \lambda_{11}=1, \lambda_{12}=2, \mu_{21}=10, \mu_{22}=20, \lambda_{21}=1, \lambda_{22}=2, \mu_{31}=10, \mu_{32}=20, \lambda_{31}=1, \lambda_{32}=2, q_{11}=0.9, q_{22}=0.9, q_{33}=0.9, \Delta t=0.01$ ).

The dotted lines indicate that the present table is to be joined up with the table in the next page).

|     |        | 002    |        |             |             |        |        |             |             |        |        |             |             |        |        |             |             | 020    |        |
|-----|--------|--------|--------|-------------|-------------|--------|--------|-------------|-------------|--------|--------|-------------|-------------|--------|--------|-------------|-------------|--------|--------|
|     |        | 010111 | 010112 | 010121      | 010122      | 010211 | 010212 | 010221      | 010222      | 020111 | 020112 | 020121      | 020122      | 020211 | 020212 | 020221      | 020222      | 011101 | 011102 |
| 000 | 010101 | 0      | 0      | 12.92187254 | 6.249825957 | 0      | 0      | 6.249825957 | 3.171610367 | 0      | 0      | 6.249825957 | 3.171610367 | 0      | 0      | 3.171610367 | 1.524812676 | 0      | 0      |
|     | 010102 | 0      | 0      | 6.325766393 | 6.83849824  | 0      | 0      | 3.588368234 | 2.601899105 | 0      | 0      | 3.588368234 | 2.601899105 | 0      | 0      | 1.908538037 | 1.139797476 | 0      | 0      |
|     | 010201 | 0      | 0      | 6.325766393 | 3.588368234 | 0      | 0      | 6.83849824  | 2.601899105 | 0      | 0      | 6.83849824  | 2.601899105 | 0      | 0      | 2.601899105 | 1.139797476 | 0      | 0      |
|     | 010202 | 0      | 0      | 3.407191257 | 2.996586789 | 0      | 0      | 2.996586789 | 3.763899798 | 0      | 0      | 2.076149972 | 1.43420661  | 0      | 0      | 1.43420661  | 1.062870676 | 0      | 0      |
|     | 020101 | 0      | 0      | 6.325766393 | 3.588368234 | 0      | 0      | 3.588368234 | 1.908538037 | 0      | 0      | 6.83849824  | 2.601899105 | 0      | 0      | 2.601899105 | 1.139797476 | 0      | 0      |
|     | 020102 | 0      | 0      | 3.407191257 | 2.996586789 | 0      | 0      | 2.076149972 | 1.43420661  | 0      | 0      | 2.996586789 | 3.763899798 | 0      | 0      | 1.43420661  | 1.062870676 | 0      | 0      |
|     | 020201 | 0      | 0      | 3.407191257 | 2.076149972 | 0      | 0      | 2.996586789 | 1.43420661  | 0      | 0      | 2.996586789 | 1.43420661  | 0      | 0      | 3.763899798 | 1.062870676 | 0      | 0      |
|     | 020202 | 0      | 0      | 1.898992476 | 1.517298781 | 0      | 0      | 1.517298781 | 1.401276356 | 0      | 0      | 1.517298781 | 1.401276356 | 0      | 0      | 1.401276356 | 2.276254658 | 0      | 0      |
| 001 | 010111 | 0      | 0      | 2.511656368 | 1.002074652 | 0      | 0      | 0.577057651 | 0.394958623 | 0      | 0      | 0.577057651 | 0.394958623 | 0      | 0      | 0.394958623 | 0.175353458 | 0      | 0      |
|     | 010112 | 0      | 0      | 0.228078187 | 1.542956572 | 0      | 0      | 0.077452238 | 0.065340662 | 0      | 0      | 0.077452238 | 0.065340662 | 0      | 0      | 0.042223547 | 0.027709114 | 0      | 0      |
|     | 010121 | 0      | 0      | 1.092024508 | 0.435684631 | 0      | 0      | 0.250894631 | 0.171721141 | 0      | 0      | 0.250894631 | 0.171721141 | 0      | 0      | 0.132299274 | 0.076240634 | 0      | 0      |
|     | 010122 | 0      | 0      | 0.140533599 | 0.661052098 | 0      | 0      | 0.042725709 | 0.034380323 | 0      | 0      | 0.042725709 | 0.034380323 | 0      | 0      | 0.023105614 | 0.014722157 | 0      | 0      |
|     | 010211 | 0      | 0      | 0.641808554 | 0.471681848 | 0      | 0      | 1.876469468 | 0.522385637 | 0      | 0      | 0.329556163 | 0.222853656 | 0      | 0      | 0.233017872 | 0.156771982 | 0      | 0      |
|     | 010212 | 0      | 0      | 0.070591733 | 0.144424553 | 0      | 0      | 0.140376772 | 1.381856929 | 0      | 0      | 0.037249219 | 0.028554797 | 0      | 0      | 0.02769127  | 0.027473771 | 0      | 0      |
|     | 010221 | 0      | 0      | 0.312921252 | 0.21468763  | 0      | 0      | 0.792316221 | 0.22481573  | 0      | 0      | 0.147769011 | 0.10010737  | 0      | 0      | 0.10260325  | 0.068498352 | 0      | 0      |
|     | 010222 | 0      | 0      | 0.046374887 | 0.09279941  | 0      | 0      | 0.089552386 | 0.563110614 | 0      | 0      | 0.022519476 | 0.016797561 | 0      | 0      | 0.016104863 | 0.014318329 | 0      | 0      |
|     | 020111 | 0      | 0      | 0.641808554 | 0.471681848 | 0      | 0      | 0.329556163 | 0.222853656 | 0      | 0      | 1.876469468 | 0.522385637 | 0      | 0      | 0.233017872 | 0.156771982 | 0      | 0      |
|     | 020112 | 0      | 0      | 0.070591733 | 0.144424553 | 0      | 0      | 0.037249219 | 0.028554797 | 0      | 0      | 0.140376772 | 1.381856929 | 0      | 0      | 0.02769127  | 0.027473771 | 0      | 0      |
|     | 020121 | 0      | 0      | 0.312921252 | 0.21468763  | 0      | 0      | 0.147769011 | 0.100010737 | 0      | 0      | 0.792316221 | 0.22481573  | 0      | 0      | 0.10260325  | 0.068498352 | 0      | 0      |
|     | 020122 | 0      | 0      | 0.046374887 | 0.09279941  | 0      | 0      | 0.022519476 | 0.016797561 | 0      | 0      | 0.089552386 | 0.563110614 | 0      | 0      | 0.016104863 | 0.014318329 | 0      | 0      |
|     | 020211 | 0      | 0      | 0.312921252 | 0.21468763  | 0      | 0      | 0.329144229 | 0.217835782 | 0      | 0      | 0.329144229 | 0.217835782 | 0      | 0      | 1.532555546 | 0.29405349  | 0      | 0      |
|     | 020212 | 0      | 0      | 0.028346565 | 0.033363492 | 0      | 0      | 0.031673139 | 0.101765469 | 0      | 0      | 0.031673139 | 0.101765469 | 0      | 0      | 0.09924613  | 1.271812564 | 0      | 0      |
|     | 020221 | 0      | 0      | 0.149978329 | 0.115161717 | 0      | 0      | 0.169261101 | 0.100127372 | 0      | 0      | 0.169261101 | 0.100127372 | 0      | 0      | 0.621230478 | 0.123101264 | 0      | 0      |
|     | 020222 | 0      | 0      | 0.020238221 | 0.024399825 | 0      | 0      | 0.023002475 | 0.065295778 | 0      | 0      | 0.023002475 | 0.065295778 | 0      | 0      | 0.063303904 | 0.494994753 | 0      | 0      |
| 010 | 011101 | 0      | 0      | 0.97319483  | 0.577057651 | 0      | 0      | 1.002074652 | 0.394958623 | 0      | 0      | 0.577057651 | 0.394958623 | 0      | 0      | 0.394958623 | 0.175353458 | 0      | 0      |
|     | 011102 | 0      | 0      | 0.531918444 | 0.447898039 | 0      | 0      | 0.471681848 | 0.522385637 | 0      | 0      | 0.329556163 | 0.233017872 | 0      | 0      | 0.222853656 | 0.156771982 | 0      | 0      |
|     | 011201 | 0      | 0      | 0.118188077 | 0.077452238 | 0      | 0      | 0.114385144 | 0.065340662 | 0      | 0      | 0.077452238 | 0.042235447 | 0      | 0      | 0.065340662 | 0.027709114 | 0      | 0      |
|     | 011202 | 0      | 0      | 0.055939718 | 0.045138677 | 0      | 0      | 0.049186458 | 0.048523596 | 0      | 0      | 0.037249219 | 0.02769127  | 0      | 0      | 0.028554797 | 0.027473771 | 0      | 0      |
|     | 012101 | 0      | 0      | 0.423128187 | 0.250894631 | 0      | 0      | 0.435684631 | 0.171721141 | 0      | 0      | 0.250894631 | 0.132299274 | 0      | 0      | 0.171721141 | 0.076240634 | 0      | 0      |
|     | 012102 | 0      | 0      | 0.239263026 | 0.197078126 | 0      | 0      | 0.21468763  | 0.22481573  | 0      | 0      | 0.147769011 | 0.10260325  | 0      | 0      | 0.100010737 | 0.068498352 | 0      | 0      |
|     | 012201 | 0      | 0      | 0.066875373 | 0.042725709 | 0      | 0      | 0.065814003 | 0.034380323 | 0      | 0      | 0.042725709 | 0.023105614 | 0      | 0      | 0.034380323 | 0.014722157 | 0      | 0      |
|     | 012202 | 0      | 0      | 0.034621423 | 0.027647624 | 0      | 0      | 0.030894648 | 0.02977728  | 0      | 0      | 0.022519476 | 0.016104863 | 0      | 0      | 0.016797561 | 0.014318329 | 0      | 0      |
|     | 021101 | 0      | 0      | 0.531918444 | 0.329556163 | 0      | 0      | 0.471681848 | 0.222853656 | 0      | 0      | 0.447898039 | 0.233017872 | 0      | 0      | 0.522385637 | 0.156771982 | 0      | 0      |
|     | 021102 | 0      | 0      | 0.297709556 | 0.233906134 | 0      | 0      | 0.244966767 | 0.217835782 | 0      | 0      | 0.233906134 | 0.19922212  | 0      | 0      | 0.217835782 | 0.29405349  | 0      | 0      |
|     | 021201 | 0      | 0      | 0.055939718 | 0.037249219 | 0      | 0      | 0.049186458 | 0.028554797 | 0      | 0      | 0.045138677 | 0.02769127  | 0      | 0      | 0.048523596 | 0.027473771 | 0      | 0      |
|     | 021202 | 0      | 0      | 0.025599312 | 0.019768377 | 0      | 0      | 0.02145873  | 0.018432136 | 0      | 0      | 0.019768377 | 0.015912797 | 0      | 0      | 0.018432136 | 0.021812564 | 0      | 0      |
|     | 022101 | 0      | 0      | 0.239263026 | 0.147769011 | 0      | 0      | 0.21468763  | 0.100010737 | 0      | 0      | 0.197078126 | 0.10260325  | 0      | 0      | 0.22481573  | 0.068498352 | 0      | 0      |
|     | 022102 | 0      | 0      | 0.138224865 | 0.107356339 | 0      | 0      | 0.115161717 | 0.100127372 | 0      | 0      | 0.107356339 | 0.087897145 | 0      | 0      | 0.100127372 | 0.123101264 | 0      | 0      |
|     | 022201 | 0      | 0      | 0.034621423 | 0.022519476 | 0      | 0      | 0.030894648 | 0.016797561 | 0      | 0      | 0.027647624 | 0.016104863 | 0      | 0      | 0.02977728  | 0.014318329 | 0      | 0      |
|     | 022202 | 0      | 0      | 0.017825417 | 0.013661816 | 0      | 0      | 0.015059166 | 0.012731676 | 0      | 0      | 0.013661816 | 0.010739802 | 0      | 0      | 0.012731676 | 0.014225522 | 0      | 0      |
| 100 | 110101 | 0      | 0      | 0.97319483  | 0.577057651 | 0      | 0      | 0.577057651 | 0.394958623 | 0      | 0      | 1.002074652 | 0.394958623 | 0      | 0      | 0.394958623 | 0.175353458 | 0      | 0      |
|     | 110102 | 0      | 0      | 0.531918444 | 0.447898039 | 0      | 0      | 0.329556163 | 0.233017872 | 0      | 0      | 0.471681848 | 0.522385637 | 0      | 0      | 0.222853656 | 0.156771982 | 0      | 0      |
|     | 110201 | 0      | 0      | 0.531918444 | 0.329556163 | 0      | 0      | 0.447898039 | 0.233017872 | 0      | 0      | 0.471681848 | 0.522385637 | 0      | 0      | 0.522385637 | 0.156771982 | 0      | 0      |
|     | 110202 | 0      | 0      | 0.297709556 | 0.233906134 | 0      | 0      | 0.233906134 | 0.19922212  | 0      | 0      | 0.244966767 | 0.217835782 | 0      | 0      | 0.217835782 | 0.29405349  | 0      | 0      |
|     | 120101 | 0      | 0      | 0.118188077 | 0.077452238 | 0      | 0      | 0.077452238 | 0.042235447 | 0      | 0      | 0.114385144 | 0.065340662 | 0      | 0      | 0.065340662 | 0.027709114 | 0      | 0      |
|     | 120102 | 0      | 0      | 0.055939718 | 0.045138677 | 0      | 0      | 0.037249219 | 0.02769127  | 0      | 0      | 0.049186458 | 0.048523596 | 0      | 0      | 0.028554797 | 0.027473771 | 0      | 0      |
|     | 120201 | 0      | 0      | 0.055939718 | 0.037249219 | 0      | 0      | 0.045138677 | 0.02769127  | 0      | 0      | 0.049186458 | 0.028554797 | 0      | 0      | 0.048523596 | 0.027473771 | 0      | 0      |
|     | 120202 | 0      | 0      | 0.025599312 | 0.019768377 | 0      | 0      | 0.019768377 | 0.015912797 | 0      | 0      | 0.02145873  | 0.018432136 | 0      | 0      | 0.018432136 | 0.021812564 | 0      | 0      |
|     | 210101 | 0      | 0      | 0.423128187 | 0.250894631 | 0      | 0      | 0.250894631 | 0.132299274 | 0      | 0      | 0.435684631 | 0.171721141 | 0      | 0      | 0.171721141 | 0.076240634 | 0      | 0      |
|     | 210102 | 0      | 0      | 0.239263026 | 0.197078126 | 0      | 0      | 0.147769011 | 0.10260325  | 0      | 0      | 0.21468763  | 0.22481573  | 0      | 0      | 0.100010737 | 0.068498352 | 0      | 0      |
|     | 210201 | 0      | 0      | 0.066875373 | 0.042725709 | 0      | 0      | 0.197078126 | 0.10260325  | 0      | 0      | 0.21468763  | 0.22481573  | 0      | 0      | 0.100010737 | 0.068498352 | 0      | 0      |
|     | 210202 | 0      | 0      | 0.138224865 | 0.107356339 | 0      | 0      | 0.107356339 | 0.087897145 | 0      | 0      | 0.115161717 | 0.100127372 | 0      | 0      | 0.100127372 | 0.123101264 | 0      | 0      |
|     | 220101 | 0      | 0      | 0.066875373 | 0.042725709 | 0      | 0      | 0.042725709 | 0.023105614 | 0      | 0      | 0.065814003 | 0.034380323 | 0      | 0      | 0.034380323 | 0.014722157 | 0      | 0      |
|     | 220102 | 0      | 0      | 0.034621423 | 0.027647624 | 0      | 0      | 0.022519476 | 0.016104863 | 0      | 0      | 0.030894648 | 0.02977728  | 0      | 0      | 0.016797561 | 0.014318329 | 0      | 0      |
|     | 220201 | 0      | 0      | 0.034621423 | 0.022519476 | 0      | 0      | 0.027647624 | 0.016104863 | 0      | 0      | 0.030894648 | 0.016797561 | 0      | 0      | 0.02977728  | 0.014318329 | 0      | 0      |
|     | 220202 | 0      | 0      | 0.017825417 | 0.013661816 | 0      | 0      | 0.013661816 | 0.010739802 | 0      | 0      | 0.015059166 | 0.012731676 | 0      | 0      | 0.012731676 | 0.014225522 | 0      | 0      |

Table 2.7.3, continued

(The dotted lines indicate that some of the columns after the previous page have been omitted,  
and the remaining columns are listed in the present page.)

| 0111 |  |  | 011111 |  |  | 011112 |  |  | 011113 |  |  | 011114 |  |  | 011115 |  |  | 011116 |  |  | 011117 |  |  | 011118 |  |  | 011119 |  |  | 011120 |  |  | 011121 |  |  | 011122 |  |  | 011123 |  |  | 011124 |  |  | 011125 |  |  | 011126 |  |  | 011127 |  |  | 011128 |  |  | 011129 |  |  | 011130 |  |  | 011131 |  |  | 011132 |  |  | 011133 |  |  | 011134 |  |  | 011135 |  |  | 011136 |  |  | 011137 |  |  | 011138 |  |  | 011139 |  |  | 011140 |  |  | 011141 |  |  | 011142 |  |  | 011143 |  |  | 011144 |  |  | 011145 |  |  | 011146 |  |  | 011147 |  |  | 011148 |  |  | 011149 |  |  | 011150 |  |  | 011151 |  |  | 011152 |  |  | 011153 |  |  | 011154 |  |  | 011155 |  |  | 011156 |  |  | 011157 |  |  | 011158 |  |  | 011159 |  |  | 011160 |  |  | 011161 |  |  | 011162 |  |  | 011163 |  |  | 011164 |  |  | 011165 |  |  | 011166 |  |  | 011167 |  |  | 011168 |  |  | 011169 |  |  | 011170 |  |  | 011171 |  |  | 011172 |  |  | 011173 |  |  | 011174 |  |  | 011175 |  |  | 011176 |  |  | 011177 |  |  | 011178 |  |  | 011179 |  |  | 011180 |  |  | 011181 |  |  | 011182 |  |  | 011183 |  |  | 011184 |  |  | 011185 |  |  | 011186 |  |  | 011187 |  |  | 011188 |  |  | 011189 |  |  | 011190 |  |  | 011191 |  |  | 011192 |  |  | 011193 |  |  | 011194 |  |  | 011195 |  |  | 011196 |  |  | 011197 |  |  | 011198 |  |  | 011199 |  |  | 011200 |  |  | 011201 |  |  | 011202 |  |  | 011203 |  |  | 011204 |  |  | 011205 |  |  | 011206 |  |  | 011207 |  |  | 011208 |  |  | 011209 |  |  | 011210 |  |  | 011211 |  |  | 011212 |  |  | 011213 |  |  | 011214 |  |  | 011215 |  |  | 011216 |  |  | 011217 |  |  | 011218 |  |  | 011219 |  |  | 011220 |  |  | 011221 |  |  | 011222 |  |  | 011223 |  |  | 011224 |  |  | 011225 |  |  | 011226 |  |  | 011227 |  |  | 011228 |  |  | 011229 |  |  | 011230 |  |  | 011231 |  |  | 011232 |  |  | 011233 |  |  | 011234 |  |  | 011235 |  |  | 011236 |  |  | 011237 |  |  | 011238 |  |  | 011239 |  |  | 011240 |  |  | 011241 |  |  | 011242 |  |  | 011243 |  |  | 011244 |  |  | 011245 |  |  | 011246 |  |  | 011247 |  |  | 011248 |  |  | 011249 |  |  | 011250 |  |  | 011251 |  |  | 011252 |  |  | 011253 |  |  | 011254 |  |  | 011255 |  |  | 011256 |  |  | 011257 |  |  | 011258 |  |  | 011259 |  |  | 011260 |  |  | 011261 |  |  | 011262 |  |  | 011263 |  |  | 011264 |  |  | 011265 |  |  | 011266 |  |  | 011267 |  |  | 011268 |  |  | 011269 |  |  | 011270 |  |  | 011271 |  |  | 011272 |  |  | 011273 |  |  | 011274 |  |  | 011275 |  |  | 011276 |  |  | 011277 |  |  | 011278 |  |  | 011279 |  |  | 011280 |  |  | 011281 |  |  | 011282 |  |  | 011283 |  |  | 011284 |  |  | 011285 |  |  | 011286 |  |  | 011287 |  |  | 011288 |  |  | 011289 |  |  | 011290 |  |  | 011291 |  |  | 011292 |  |  | 011293 |  |  | 011294 |  |  | 011295 |  |  | 011296 |  |  | 011297 |  |  | 011298 |  |  | 011299 |  |  | 011300 |  |  | 011301 |  |  | 011302 |  |  | 011303 |  |  | 011304 |  |  | 011305 |  |  | 011306 |  |  | 011307 |  |  | 011308 |  |  | 011309 |  |  | 011310 |  |  | 011311 |  |  | 011312 |  |  | 011313 |  |  | 011314 |  |  | 011315 |  |  | 011316 |  |  | 011317 |  |  | 011318 |  |  | 011319 |  |  | 011320 |  |  | 011321 |  |  | 011322 |  |  | 011323 |  |  | 011324 |  |  | 011325 |  |  | 011326 |  |  | 011327 |  |  | 011328 |  |  | 011329 |  |  | 011330 |  |  | 011331 |  |  | 011332 |  |  | 011333 |  |  | 011334 |  |  | 011335 |  |  | 011336 |  |  | 011337 |  |  | 011338 |  |  | 011339 |  |  | 011340 |  |  | 011341 |  |  | 011342 |  |  | 011343 |  |  | 011344 |  |  | 011345 |  |  | 011346 |  |  | 011347 |  |  | 011348 |  |  | 011349 |  |  | 011350 |  |  | 011351 |  |  | 011352 |  |  | 011353 |  |  | 011354 |  |  | 011355 |  |  | 011356 |  |  | 011357 |  |  | 011358 |  |  | 011359 |  |  | 011360 |  |  | 011361 |  |  | 011362 |  |  | 011363 |  |  | 011364 |  |  | 011365 |  |  | 011366 |  |  | 011367 |  |  | 011368 |  |  | 011369 |  |  | 011370 |  |  | 011371 |  |  | 011372 |  |  | 011373 |  |  | 011374 |  |  | 011375 |  |  | 011376 |  |  | 011377 |  |  | 011378 |  |  | 011379 |  |  | 011380 |  |  | 011381 |  |  | 011382 |  |  | 011383 |  |  | 011384 |  |  | 011385 |  |  | 011386 |  |  | 011387 |  |  | 011388 |  |  | 011389 |  |  | 011390 |  |  | 011391 |  |  | 011392 |  |  | 011393 |  |  | 011394 |  |  | 011395 |  |  | 011396 |  |  | 011397 |  |  | 011398 |  |  | 011399 |  |  | 011400 |  |  | 011401 |  |  | 011402 |  |  | 011403 |  |  | 011404 |  |  | 011405 |  |  | 011406 |  |  | 011407 |  |  | 011408 |  |  | 011409 |  |  | 011410 |  |  | 011411 |  |  | 011412 |  |  | 011413 |  |  | 011414 |  |  | 011415 |  |  | 011416 |  |  | 011417 |  |  | 011418 |  |  | 011419 |  |  | 011420 |  |  | 011421 |  |  | 011422 |  |  | 011423 |  |  | 011424 |  |  | 011425 |  |  | 011426 |  |  | 011427 |  |  | 011428 |  |  | 011429 |  |  | 011430 |  |  | 011431 |  |  | 011432 |  |  | 011433 |  |  | 011434 |  |  | 011435 |  |  | 011436 |  |  | 011437 |  |  | 011438 |  |  | 011439 |  |  | 011440 |  |  | 011441 |  |  | 011442 |  |  | 011443 |  |  | 011444 |  |  | 011445 |  |  | 011446 |  |  | 011447 |  |  | 011448 |  |  | 011449 |  |  | 011450 |  |  | 011451 |  |  | 011452 |  |  | 011453 |  |  | 011454 |  |  | 011455 |  |  | 011456 |  |  | 011457 |  |  | 011458 |  |  | 011459 |  |  | 011460 |  |  | 011461 |  |  | 011462 |  |  | 011463 |  |  | 011464 |  |  | 011465 |  |  | 011466 |  |  | 011467 |  |  | 011468 |  |  | 011469 |  |  | 011470 |  |  | 011471 |  |  | 011472 |  |  | 011473 |  |  | 011474 |  |  | 011475 |  |  | 011476 |  |  | 011477 |  |  | 011478 |  |  | 011479 |  |  | 011480 |  |  | 011481 |  |  | 011482 |  |  | 011483 |  |  | 011484 |  |  | 011485 |  |  | 011486 |  |  | 011487 |  |  | 011488 |  |  | 011489 |  |  | 011490 |  |  | 011491 |  |  | 011492 |  |  | 011493 |  |  | 011494 |  |  | 011495 |  |  | 011496 |  |  | 011497 |  |  | 011498 |  |  | 011499 |  |  | 011500 |  |  | 011501 |  |  | 011502 |  |  | 011503 |  |  | 011504 |  |  | 011505 |  |  | 011506 |  |  | 011507 |  |  | 011508 |  |  | 011509 |  |  | 011510 |  |  | 011511 |  |  | 011512 |  |  | 011513 |  |  | 011514 |  |  | 011515 |  |  | 011516 |  |  | 011517 |  |  | 011518 |  |  | 011519 |  |  | 011520 |  |  | 011521 |  |  | 011522 |  |  | 011523 |  |  | 011524 |  |  | 011525 |  |  | 011526 |  |  | 011527 |  |  | 011528 |  |  | 011529 |  |  | 011530 |  |  | 011531 |  |  | 011532 |  |  | 011533 |  |  | 011534 |  |  | 011535 |  |  | 011536 |  |  | 011537 |  |  | 011538 |  |  | 011539 |  |  | 011540 |  |  | 011541 |  |  | 011542 |  |  | 011543 |  |  | 011544 |  |  | 011545 |  |  | 011546 |  |  | 011547 |  |  | 011548 |  |  | 011549 |  |  | 011550 |  |  | 011551 |  |  | 011552 |  |  | 011553 |  |  | 011554 |  |  | 011555 |  |  | 011556 |  |  | 011557 |  |  | 011558 |  |  | 011559 |  |  | 011560 |  |  | 011561 |  |  | 011562 |  |  | 011563 |  |  | 011564 |  |  | 011565 |  |  | 011566 |  |  | 011567 |  |  | 011568 |  |  | 011569 |  |  | 011570 |  |  | 011571 |  |  | 011572 |  |  | 011573 |  |  | 011574 |  |  | 011575 |  |  | 011576 |  |  | 011577 |  |  | 011578 |  |  | 011579 |  |  | 011580 |  |  | 011581 |  |  | 011582 |  |  | 011583 |  |  | 011584 |  |  | 011585 |  |  | 011586 |  |  | 011587 |  |  | 011588 |  |  | 011589 |  |  | 011590 |  |  | 011591 |  |  | 011592 |  |  | 011593 |  |  | 011594 |  |  | 011595 |  |  | 011596 |  |  | 011597 |  |  | 011598 |  |  | 011599 |  |  | 011600 |  |  | 011601 |  |  | 011602 |  |  | 011603 |  |  | 011604 |  |  | 011605 |  |  | 011606 |  |  | 011607 |  |  | 011608 |  |  | 011609 |  |  | 011610 |  |  | 011611 |  |  | 011612 |  |  | 011613 |  |  | 011614 |  |  | 011615 |  |  | 011616 |  |  | 011617 |  |  | 011618 |  |  | 011619 |  |  | 011620 |  |  | 011621 |  |  | 011622 |  |  | 011623 |  |  | 011624 |  |  | 011625 |  |  | 011626 |  |  | 011627 |  |  | 011628 |  |  | 011629 |  |  | 011630 |  |  | 011631 |  |  | 011632 |  |  | 011633 |  |  | 011634 |  |  | 011635 |  |  | 011636 |  |  | 011637 |  |  | 011638 |  |  | 011639 |  |  | 011640 |  |  | 011641 |  |  | 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|  | 011709 |  |  | 011710 |  |  | 011711 |  |  | 011712 |  |  | 011713 |  |  | 011714 |  |  | 011715 |  |  | 011716 |  |  | 011717 |  |  | 011718 |  |  | 011719 |  |  | 011720 |  |  | 011721 |  |  | 011722 |  |  | 011723 |  |  | 011724 |  |  | 011725 |  |  | 011726 |  |  | 011727 |  |  | 011728 |  |  | 011729 |  |  | 011730 |  |  | 011731 |  |  | 011732 |  |  | 011733 |  |  | 011734 |  |  | 011735 |  |  | 011736 |  |  | 011737 |  |  | 011738 |  |  | 011739 |  |  | 011740 |  |  | 011741 |  |  | 011742 |  |  | 011743 |  |  | 011744 |  |  | 011745 |  |  | 011746 |  |  | 011747 |  |  | 011748 |  |  | 011749 |  |  | 011750 |  |  | 011751 |  |  | 011752 |  |  | 011753 |  |  | 011754 |  |  | 011755 |  |  | 011756 |  |  | 011757 |  |  | 011758 |  |  | 011759 |  |  | 011760 |  |  | 011761 |  |  | 011762 |  |  | 011763 |  |  | 011764 |  |  | 011765 |  |  | 011766 |  |  | 011767 |  |  | 011768 |  |  | 011769 |  |  | 011770 |  |  | 011771 |  |  | 011772 |  |  | 011773 |  |  | 011774 |  |  | 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|  | 011842 |  |  | 011843 |  |  | 011844 |  |  | 011845 |  |  | 011846 |  |  | 011847 |  |  | 011848 |  |  | 011849 |  |  | 011850 |  |  | 011851 |  |  | 011852 |  |  | 011853 |  |  | 011854 |  |  | 011855 |  |  | 011856 |  |  | 011857 |  |  | 011858 |  |  | 011859 |  |  | 011860 |  |  | 011861 |  |  | 011862 |  |  | 011863 |  |  | 011864 |  |  | 011865 |  |  | 011866 |  |  | 011867 |  |  | 011868 |  |  | 011869 |  |  | 011870 |  |  | 011871 |  |  | 011872 |  |  | 011873 |  |  | 011874 |  |  | 011875 |  |  | 011876 |  |  | 011877 |  |  | 011878 |  |  | 011879 |  |  | 011880 |  |  | 011881 |  |  | 011882 |  |  | 011883 |  |  | 011884 |  |  | 011885 |  |  | 011886 |  |  | 011887 |  |  | 011888 |  |  | 011889 |  |  | 011890 |  |  | 011891 |  |  | 011892 |  |  | 011893 |  |  | 011894 |  |  | 011895 |  |  | 011896 |  |  | 011897 |  |  | 011898 |  |  | 011899 |  |  | 011900 |  |  | 011901 |  |  | 011902 |  |  | 011903 |  |  | 011904 |  |  | 011905 |  |  | 011906 |  |  | 011907 |  |  | 011908 |  |  | 011909 |  |  | 011910 |  |  | 011911 |  |  | 011912 |  |  | 011913 |  |  | 011914 |  |  | 011915 |  |  | 011916 |  |  | 011917 |  |  | 011918 |  |  | 011919 |  |  | 011920 |  |  | 011921 |  |  | 011922 |  |  | 011923 |  |  | 011924 |  |  | 011925 |  |  | 011926 |  |  | 011927 |  |  | 011928 |  |  | 011929 |  |  | 011930 |  |  | 011931 |  |  | 011932 |  |  | 011933 |  |  | 011934 |  |  | 011935 |  |  | 011936 |  |  | 011937 |  |  | 011938 |  |  | 011939 |  |  | 011940 |  |  | 011941 |  |  | 011942 |  |  | 011943 |  |  | 011944 |  |  | 011945 |  |  | 011946 |  |  | 011947 |  |  | 011948 |  |  | 011949 |  |  | 011950 |  |  | 011951 |  |  | 011952 |  |  | 011953 |  |  | 011954 |  |  | 011955 |  |  | 011956 |  |  | 011957 |  |  | 011958 |  |  | 011959 |  |  | 011960 |  |  | 011961 |  |  | 011962 |  |  | 011963 |  |  | 011964 |  |  | 011965 |  |  | 011966 |  |  | 011967 |  |  | 011968 |  |  | 011969 |  |  | 011970 |  |  | 011971 |  |  | 011972 |  |  | 011973 |  |  | 011974 |  |  | 011975 |  |  | 011976 |  |  | 011977 |  |  | 011978 |  |  | 011979 |  |  | 011980 |  |  | 011981 |  |  | 011982 |  |  | 011983 |  |  | 011984 |  |  | 011985 |  |  | 011986 |  |  | 011987 |  |  | 011988 |  |  | 011989 |  |  | 011990 |  |  | 011991 |  |  | 011992 |  |  | 011993 |  |  | 0 |  |  |
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From the equations represented by Rows 3-10 in Table 2.7.3, we get three sets of equations of the forms

$$\{P_{i_1 j_1 i_2 j_2 i_3 j_3} [0][0][2] \mid \{P [0][0][0]\}, \{P [0][2][0]\}, \{P [2][0][0]\}, \\ \{P [1][1][0]\}, \{P [1][0][1]\}, \{P [0][1][1]\} \} \quad (2.7.4)$$

$$\{P_{i_1 j_1 i_2 j_2 i_3 j_3} [0][2][0] \mid \{P [0][0][0]\}, \{P [0][0][2]\}, \{P [2][0][0]\}, \\ \{P [1][1][0]\}, \{P [1][0][1]\}, \{P [0][1][1]\} \} \quad (2.7.5)$$

and 
$$\{P_{i_1 j_1 i_2 j_2 i_3 j_3} [2][0][0] \mid \{P [0][0][0]\}, \{P [0][0][2]\}, \{P [0][2][0]\}, \\ \{P [1][1][0]\}, \{P [1][0][1]\}, \{P [0][1][1]\} \} \quad (2.7.6)$$

respectively (see for example Tables 2.7.4 - 2.7.6).

From (2.7.4) and rows 11-26 in Table 2.7.3, we get a set of equations of the form

$$\{P_{i_1 j_1 i_2 j_2 i_3 j_3} [0][0][1] \mid \{P [0][0][0]\}, \{P [0][2][0]\}, \{P [2][0][0]\} \\ \{P [1][1][0]\}, \{P [1][0][1]\}, \{P [0][1][1]\} \} \quad (2.7.7)$$

(see for example Table 2.7.7).

Next from (2.7.5) and rows 27-42 in Table 2.7.3, we get a set of equations of the form (see for example Table 2.7.8)

$$\{P_{i_1 j_1 i_2 j_2 i_3 j_3} [0][1][0] \mid \{P [0][0][0]\}, \{P [0][0][2]\}, \{P [2][0][0]\} \\ \{P [1][1][0]\}, \{P [1][0][1]\}, \{P [0][1][1]\} \}. \quad (2.7.8)$$

Similarly from (2.7.6) and rows 43-58 in Table 2.7.3, we get a set of equations of the form (see for example Table 2.7.9)

$$\{P_{i_1 j_1 i_2 j_2 i_3 j_3} [1][0][0] \mid \{P [0][0][0]\}, \{P [0][0][2]\}, \{P [0][2][0]\} \\ \{P [1][1][0]\}, \{P [1][0][1]\}, \{P [0][1][1]\} \}. \quad (2.7.9)$$

**Table 2.7.4 :** The set of equations given by  $\{P_{i_1 j_1 i_2 j_2 i_3 j_3} [0][0][2] \mid \{P [0][0][0]\}, \{P [0][2][0]\}, \{P [2][0][0]\}, \{P [1][1][0]\}, \{P [1][0][1]\}, \{P [0][1][1]\}\}$

(  $\mu_{11}=10, \mu_{12}=20, \lambda_{11}=1, \lambda_{12}=2, \mu_{21}=10, \mu_{22}=20, \lambda_{21}=1, \lambda_{22}=2, \mu_{31}=10, \mu_{32}=20, \lambda_{31}=1, \lambda_{32}=2, q_{11}=0.9, q_{22}=0.9, q_{33}=0.9, \Delta t=0.01$ .)

The dotted lines indicate that the present table is to be joined up with the table in the next page).

|     |        | 000    |        |        |        |           |           |           |           | 020    |        |     |
|-----|--------|--------|--------|--------|--------|-----------|-----------|-----------|-----------|--------|--------|-----|
|     |        | 010101 | 010102 | 010201 | 020102 | 020101    | 020102    | 020201    | 020201    | 011101 | 011102 | ... |
| 002 | 010111 | 0      | 0      | 0      | 0      | 0         | 0         | 0         | 0         | 0      | 0      |     |
|     | 010112 | 0      | 0      | 0      | 0      | 0         | 0         | 0         | 0         | 0      | 0      |     |
|     | 010121 | 0      | 0      | 0      | 0      | -1        | -6.87E-17 | 5.22E-17  | 2.19E-17  | 0      | 0      |     |
|     | 010122 | 0      | 0      | 0      | 0      | 2.98E-16  | -1        | 1.76E-16  | -4.19E-18 | 0      | 0      |     |
|     | 010211 | 0      | 0      | 0      | 0      | 0         | 0         | 0         | 0         | 0      | 0      |     |
|     | 010212 | 0      | 0      | 0      | 0      | 0         | 0         | 0         | 0         | 0      | 0      | ... |
|     | 010221 | 0      | 0      | 0      | 0      | 1.65E-16  | 2.95E-17  | -1        | 3.00E-17  | 0      | 0      |     |
|     | 010222 | 0      | 0      | 0      | 0      | -4.98E-17 | 3.06E-16  | -7.77E-17 | -1        | 0      | 0      |     |
|     | 020111 | 0      | 0      | 0      | 0      | 0         | 0         | 0         | 0         | 0      | 0      |     |
|     | 020112 | 0      | 0      | 0      | 0      | 0         | 0         | 0         | 0         | 0      | 0      |     |
|     | 020121 | 0      | 0      | 0      | 0      | 2.54E-16  | -1.49E-17 | 9.53E-17  | -1.23E-16 | 0      | 0      |     |
|     | 020122 | 0      | 0      | 0      | 0      | -4.66E-16 | 5.14E-16  | -1.48E-16 | 1.71E-16  | 0      | 0      |     |
|     | 020211 | 0      | 0      | 0      | 0      | 0         | 0         | 0         | 0         | 0      | 0      |     |
|     | 020212 | 0      | 0      | 0      | 0      | 0         | 0         | 0         | 0         | 0      | 0      |     |
|     | 020221 | 0      | 0      | 0      | 0      | 1.58E-16  | 2.95E-16  | -1.78E-17 | 2.49E-16  | 0      | 0      |     |
|     | 020222 | 0      | 0      | 0      | 0      | 6.06E-17  | -3.40E-16 | 4.67E-16  | 5.11E-17  | 0      | 0      |     |

**Table 2.7.4, continued**

(The dotted lines indicate that some of the columns after the previous page have been omitted,  
and the remaining columns are listed in the present page.)

| 011       |           |           |           |           |           |           |          |           |           |           |           |           |           |           |
|-----------|-----------|-----------|-----------|-----------|-----------|-----------|----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| 021112    | 021121    | 021122    | 021211    | 021212    | 021221    | 021222    | 022111   | 022112    | 022121    | 022122    | 022211    | 022212    | 022221    | 022222    |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0         |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0         |
| 4.75E-18  | -2.29E-18 | 1.15E-15  | -4.81E-19 | 7.89E-18  | -1.94E-16 | 3.19E-16  | 0.22425  | -0.1      | -0.1      | -5.16E-17 | -0.1      | -6.87E-17 | 3.85E-17  | -1.43E-17 |
| -1.65E-18 | 9.69E-17  | -1.86E-16 | -8.07E-19 | 8.11E-18  | -5.06E-16 | -3.52E-16 | -0.11175 | 0.336     | -5.14E-17 | -0.1      | -5.34E-18 | -0.1      | 6.24E-17  | 1.36E-17  |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0         |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0         |
| 1.54E-17  | -3.02E-17 | -5.96E-16 | -1.13E-17 | -4.50E-18 | 3.65E-16  | -1.67E-16 | -0.11175 | -1.87E-17 | 0.336     | -0.1      | 3.00E-17  | 1.21E-17  | -0.1      | 3.37E-17  |
| 1.35E-17  | -1.22E-16 | 1.03E-15  | 5.18E-17  | 4.54E-17  | 1.26E-17  | 6.52E-16  | 0.021    | -0.13275  | -0.13275  | 0.46875   | 3.06E-17  | -5.73E-17 | -6.11E-17 | -0.1      |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0         |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0         |
| -3.05E-17 | -2.8      | -1.22E-16 | 1.17E-17  | 3.82E-18  | -4.31E-16 | -2.02E-16 | -0.11175 | -1.14E-17 | 2.47E-17  | 4.44E-17  | 0.336     | -0.1      | -0.1      | -7.61E-18 |
| -1        | 0.2       | -3        | -4.91E-17 | 2.32E-17  | 7.86E-16  | 5.89E-16  | 0.021    | -0.13275  | 3.99E-17  | -4.48E-17 | -0.13275  | 0.46875   | -4.91E-17 | -0.1      |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0         |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0         |
| -5.20E-17 | 0.2       | 6.65E-16  | -1        | 2.46E-17  | -3        | 0         | 0.021    | -3.70E-17 | -0.13275  | -2.16E-17 | -0.13275  | -6.16E-18 | 0.46875   | -0.1      |
| 1.72E-17  | -1.82E-16 | 0.2       | 0         | -1        | 0.2       | -3.2      | -0.0015  | 0.0225    | 0.0225    | -0.15525  | 0.0225    | -0.15525  | -0.15525  | 0.624     |

**Table 2.7.5 :** The set of equations given by  $\{P_{i,j,i_2,j_2,i_3,j_3}[0][2][0] \mid \{P[0][0][0]\}, \{P[0][0][2]\}, \{P[2][0][0]\}, \{P[1][1][0]\}, \{P[1][0][1]\}, \{P[0][1][1]\}\}$

(  $\mu_{11}=10, \mu_{12}=20, \lambda_{11}=1, \lambda_{12}=2, \mu_{21}=10, \mu_{22}=20, \lambda_{21}=1, \lambda_{22}=2, \mu_{31}=10, \mu_{32}=20, \lambda_{31}=1, \lambda_{32}=2, q_{11}=0.9, q_{22}=0.9, q_{33}=0.9, \Delta t=0.01$ ).

The dotted lines indicate that the present table is to be joined up with the table in the next page).

|     |        | 000    |        |           |           |        |        |           |           | 002    |        |     |
|-----|--------|--------|--------|-----------|-----------|--------|--------|-----------|-----------|--------|--------|-----|
|     |        | 010101 | 010102 | 010201    | 020102    | 020101 | 020102 | 020201    | 020201    | 010111 | 010112 | ... |
| 020 | 011101 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 011102 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 011201 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 011202 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 012101 | 0      | 0      | -1        | 2.75E-16  | 0      | 0      | 4.49E-17  | -9.44E-18 | 0      | 0      |     |
|     | 012102 | 0      | 0      | -3.43E-16 | -1        | 0      | 0      | -2.35E-16 | 8.39E-18  | 0      | 0      | ... |
|     | 012201 | 0      | 0      | -2.10E-16 | -7.39E-17 | 0      | 0      | -1        | -5.99E-17 | 0      | 0      |     |
|     | 012202 | 0      | 0      | 2.76E-17  | -2.02E-16 | 0      | 0      | 2.86E-16  | -1        | 0      | 0      |     |
|     | 021101 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 021102 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 021201 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 021202 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 022101 | 0      | 0      | -3.43E-16 | -2.95E-17 | 0      | 0      | -2.29E-16 | 3.66E-17  | 0      | 0      |     |
|     | 022102 | 0      | 0      | 6.52E-16  | -4.10E-16 | 0      | 0      | 1.92E-16  | -2.07E-16 | 0      | 0      |     |
|     | 022201 | 0      | 0      | 2.76E-17  | -1.91E-16 | 0      | 0      | 1.66E-16  | -1.02E-16 | 0      | 0      |     |
|     | 022202 | 0      | 0      | -6.00E-17 | 2.37E-16  | 0      | 0      | -5.77E-16 | -1.24E-17 | 0      | 0      |     |

**Table 2.7.5, continued**

(The dotted lines indicate that some of the columns after the previous page have been omitted,  
and the remaining columns are listed in the present page.)

| 011       |           |           |           |           |           |           |           |          |           |           |           |          |           |           |           |
|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|----------|-----------|-----------|-----------|----------|-----------|-----------|-----------|
| 021111    | 021112    | 021121    | 021122    | 021211    | 021212    | 021221    | 021222    | 022111   | 022112    | 022121    | 022122    | 022211   | 022212    | 022221    | 022222    |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0        | 0         | 0         | 0         |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0        | 0         | 0         | 0         |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0        | 0         | 0         | 0         |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0        | 0         | 0         | 0         |
| 4.50E-16  | -1.93E-16 | 9.06E-16  | 4.64E-16  | -2.09E-17 | -5.45E-17 | -5.70E-16 | 1.28E-16  | 0.22425  | -0.1      | -0.1      | -6.87E-17 | -0.1     | 3.44E-17  | 7.20E-17  | -2.54E-18 |
| -1.05E-16 | 1.94E-16  | 2.95E-17  | 6.04E-16  | 1.33E-16  | -7.01E-19 | 7.61E-17  | -2.77E-16 | -0.11175 | 0.336     | -1.47E-17 | -0.1      | 2.36E-17 | -0.1      | -4.22E-17 | 4.30E-17  |
| -1.24E-16 | -2.48E-17 | -4.84E-17 | -5.46E-16 | 1.14E-17  | -5.87E-17 | 7.56E-16  | -2.71E-16 | -0.11175 | -5.24E-17 | 0.336     | -0.1      | 2.10E-17 | 6.92E-18  | -0.1      | 5.99E-17  |
| 1.83E-17  | -1.29E-16 | -2.93E-16 | 3.95E-16  | 1.19E-16  | -3.19E-17 | -4.87E-17 | 4.39E-16  | 0.021    | -0.13275  | -0.13275  | 0.46875   | 3.67E-17 | -5.35E-18 | -4.81E-17 | -0.1      |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0        | 0         | 0         | 0         |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0        | 0         | 0         | 0         |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0        | 0         | 0         | 0         |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0        | 0         | 0         | 0         |
| -1        | 1.52E-16  | -2.8      | 4.87E-16  | -3.45E-17 | -1.22E-17 | -2.85E-16 | -2.37E-16 | -0.11175 | -3.43E-17 | 1.92E-17  | -8.06E-18 | 0.336    | -0.1      | -0.1      | 2.67E-17  |
| 2.96E-16  | -1        | 0.2       | -3        | -1.11E-16 | -3.28E-17 | 1.72E-16  | 4.69E-16  | 0.021    | -0.13275  | 1.54E-17  | 1.51E-17  | -0.13275 | 0.46875   | 4.30E-17  | -0.1      |
| 2.96E-16  | -5.01E-17 | 0.2       | 4.00E-16  | -1        | 1.48E-16  | -3        | 3.94E-16  | 0.021    | 3.31E-17  | -0.13275  | 5.85E-17  | -0.13275 | 3.08E-17  | 0.46875   | -0.1      |
| -1.03E-16 | 8.22E-17  | -3.55E-16 | 0.2       | -2.08E-16 | -1        | 0.2       | -3.2      | -0.0015  | 0.0225    | 0.0225    | -0.15525  | 0.0225   | -0.15525  | -0.15525  | 0.624     |

**Table 2.7.6 :** The set of equations given by  $\{P_{i_1 j_1 i_2 j_2 i_3 j_3} [2][0][0] \mid \{P [0][0][0]\}, \{P [0][0][2]\}, \{P [0][2][0]\}, \{P [1][1][0]\}, \{P [1][0][1]\}, \{P [0][1][1]\}\}$

(  $\mu_{11}=10, \mu_{12}=20, \lambda_{11}=1, \lambda_{12}=2, \mu_{21}=10, \mu_{22}=20, \lambda_{21}=1, \lambda_{22}=2, \mu_{31}=10, \mu_{32}=20, \lambda_{31}=1, \lambda_{32}=2, q_{11}=0.9, q_{22}=0.9, q_{33}=0.9, \Delta t=0.01$ ).

The dotted lines indicate that the present table is to be joined up with the table in the next page).

|     |        | 000    |        |           |           |        |        |           |           | 002    |        |     |
|-----|--------|--------|--------|-----------|-----------|--------|--------|-----------|-----------|--------|--------|-----|
|     |        | 010101 | 010102 | 010201    | 020102    | 020101 | 020102 | 020201    | 020201    | 010111 | 010112 | ... |
| 200 | 110101 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 110102 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 110201 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 110202 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 120101 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      | ... |
|     | 120102 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 120201 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 120202 | 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 0      | 0      |     |
|     | 210101 | 0      | 0      | -1        | 2.75E-16  | 0      | 0      | -4.03E-17 | 2.12E-17  | 0      | 0      |     |
|     | 210102 | 0      | 0      | 1.21E-16  | -1        | 0      | 0      | -5.88E-17 | 1.43E-16  | 0      | 0      |     |
|     | 210201 | 0      | 0      | 1.65E-16  | -1.43E-16 | 0      | 0      | -1        | 2.40E-16  | 0      | 0      |     |
|     | 210202 | 0      | 0      | 1.36E-16  | -2.05E-16 | 0      | 0      | 2.86E-16  | -1        | 0      | 0      |     |
|     | 220101 | 0      | 0      | 1.65E-16  | 1.55E-16  | 0      | 0      | 5.27E-17  | 1.71E-17  | 0      | 0      |     |
|     | 220102 | 0      | 0      | 1.36E-16  | -3.23E-16 | 0      | 0      | 3.87E-17  | -2.21E-16 | 0      | 0      |     |
|     | 220201 | 0      | 0      | -7.21E-17 | -3.10E-16 | 0      | 0      | -1.30E-16 | -1.17E-16 | 0      | 0      |     |
|     | 220202 | 0      | 0      | -7.66E-18 | 3.94E-16  | 0      | 0      | -4.72E-16 | 1.86E-16  | 0      | 0      |     |

**Table 2.7.6, continued**

(The dotted lines indicate that some of the columns after the previous page have been omitted,  
and the remaining columns are listed in the present page.)

| 011       |           |           |           |           |           |           |           |           |          |           |           |           |           |           |           |          |
|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|----------|-----------|-----------|-----------|-----------|-----------|-----------|----------|
| 012222    | 021111    | 021112    | 021121    | 021122    | 021211    | 021212    | 021221    | 021222    | 022111   | 022112    | 022121    | 022122    | 022211    | 022212    | 022221    | 022222   |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0        |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0        |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0        |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0        |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0        |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0        |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0        |
| 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0         | 0         | 0         | 0         | 0        |
| 3.63E-17  | -3.83E-17 | -1.62E-16 | 4.33E-17  | 4.87E-16  | 1.50E-16  | -2.65E-17 | 2.15E-16  | 2.88E-16  | 0.22425  | -0.1      | -0.1      | -5.16E-17 | -0.1      | 1.72E-17  | -5.21E-17 | 2.52E-18 |
| -1.08E-17 | 2.46E-16  | 1.44E-16  | 6.70E-16  | 5.52E-16  | -1.28E-16 | 1.39E-17  | -7.64E-16 | -3.16E-16 | -0.11175 | 0.336     | -1.47E-17 | -0.1      | -4.55E-17 | -0.1      | 1.43E-16  | 3.67E-18 |
| 4.12E-17  | -6.05E-18 | -2.50E-17 | -5.44E-17 | -6.65E-16 | -1.39E-16 | 2.85E-17  | 3.38E-17  | -7.08E-17 | -0.11175 | 8.62E-17  | 0.336     | -0.1      | 1.81E-17  | 3.27E-17  | -0.1      | 0        |
| -1.09E-16 | -3.67E-17 | -1.13E-16 | -2.69E-16 | 6.39E-16  | 1.37E-16  | -1.64E-16 | 2.74E-17  | 9.49E-17  | 0.021    | -0.13275  | -0.13275  | 0.46875   | 4.89E-17  | -4.20E-17 | -8.79E-17 | -0.1     |
| -3.60E-17 | -1        | 6.09E-17  | -2.8      | 4.87E-16  | -1.31E-16 | -4.21E-17 | -6.57E-16 | -4.04E-16 | -0.11175 | -3.81E-18 | -3.66E-19 | 4.10E-17  | 0.336     | -0.1      | -0.1      | 7.61E-18 |
| -9.41E-17 | 1.11E-17  | -1        | 0.2       | -3        | 3.68E-17  | -1.77E-16 | 7.12E-16  | 1.91E-16  | 0.021    | -0.13275  | 1.54E-18  | 1.41E-17  | -0.13275  | 0.46875   | -1.01E-16 | -0.1     |
| -7.39E-17 | 1.15E-16  | -3.82E-18 | 0.2       | 5.85E-16  | -1        | 9.86E-17  | -3        | 9.86E-17  | 0.021    | 1.08E-17  | -0.13275  | 2.16E-17  | -0.13275  | -4.31E-17 | 0.46875   | -0.1     |
| -1        | -1.04E-16 | -1.30E-16 | -2.77E-16 | 0.2       | 6.93E-17  | -1        | 0.2       | -3.2      | -0.0015  | 0.0225    | 0.0225    | -0.15525  | 0.0225    | -0.15525  | -0.15525  | 0.624    |

**Table 2.7.7 :** The set of equations given by  $\{P_{i,j,i_2,j_2,i_3,j_3}[0][0][1] \mid \{P[0][0][0]\}, \{P[0][2][0]\}, \{P[2][0][0]\}, \{P[1][1][0]\}, \{P[1][0][1]\}, \{P[0][1][1]\}\}$

(  $\mu_{11}=10, \mu_{12}=20, \lambda_{11}=1, \lambda_{12}=2, \mu_{21}=10, \mu_{22}=20, \lambda_{21}=1, \lambda_{22}=2, \mu_{31}=10, \mu_{32}=20, \lambda_{31}=1, \lambda_{32}=2, q_{11}=0.9, q_{22}=0.9, q_{33}=0.9, \Delta t=0.01$ .

The dotted lines indicate that the present table is to be joined up with the table in the next page).

|     |        | 000       |              |              |              |              |              |              |              | 020    |        |     |
|-----|--------|-----------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------|--------|-----|
|     |        | 010101    | 010102       | 010201       | 020102       | 020101       | 020102       | 020201       | 020201       | 011101 | 011102 | ... |
| 001 | 010111 | 0.345     | -0.015384615 | -0.146153846 | 1.39E-17     | -0.146153846 | -3.82E-17    | 5.55E-17     | -1.39E-17    | 0      | 0      |     |
|     | 010112 | -0.135    | 0.478901099  | -0.01043956  | -0.135714286 | -0.01043956  | -0.135714286 | 9.63E-17     | 1.04E-17     | 0      | 0      |     |
|     | 010121 | 0.15      | -0.006688963 | -0.063545151 | -2.60E-17    | -0.063545151 | -3.47E-17    | 8.67E-18     | 0            | 0      | 0      |     |
|     | 010122 | -0.05     | 0.199263418  | -0.006997531 | -0.056547619 | -0.006997531 | -0.056547619 | 3.90E-17     | 6.94E-18     | 0      | 0      |     |
|     | 010211 | -0.135    | -0.001098901 | 0.46956044   | -0.014285714 | -0.01043956  | 3.82E-17     | -0.135714286 | 2.78E-17     | 0      | 0      | ... |
|     | 010212 | 0.01      | -0.14514652  | -0.146391941 | 0.615        | -0.001391941 | -0.009047619 | -0.009047619 | -0.126666667 | 0      | 0      |     |
|     | 010221 | -0.05     | -7.37E-04    | 0.193002469  | -0.005952381 | -0.006997531 | 1.21E-17     | -0.056547619 | 6.94E-18     | 0      | 0      |     |
|     | 010222 | 1.50E-17  | -0.050117535 | -0.051116579 | 0.2435       | -0.001116579 | -0.005880952 | -0.005880952 | -0.050666667 | 0      | 0      |     |
|     | 020111 | -0.135    | -0.001098901 | -0.01043956  | 2.78E-17     | 0.46956044   | -0.014285714 | -0.135714286 | -2.78E-17    | 0      | 0      |     |
|     | 020112 | 0.01      | -0.14514652  | -0.001391941 | -0.009047619 | -0.146391941 | 0.615        | -0.009047619 | -0.126666667 | 0      | 0      |     |
|     | 020121 | -0.05     | -7.37E-04    | -0.006997531 | 2.43E-17     | 0.193002469  | -0.005952381 | -0.056547619 | -6.94E-18    | 0      | 0      |     |
|     | 020122 | 3.30E-17  | -0.050117535 | -0.001116579 | -0.005880952 | -0.051116579 | 0.2435       | -0.005880952 | -0.050666667 | 0      | 0      |     |
|     | 020211 | 0.01      | -1.47E-04    | -0.146391941 | -9.52E-04    | -0.146391941 | -9.52E-04    | 0.606904762  | -0.013333333 | 0      | 0      |     |
|     | 020212 | -7.13E-17 | 0.009972527  | 0.009739011  | -0.15625     | 0.009739011  | -0.15625     | -0.157261905 | 0.763333333  | 0      | 0      |     |
|     | 020221 | 3.59E-17  | -1.18E-04    | -0.051116579 | -6.19E-04    | -0.051116579 | -6.19E-04    | 0.238238095  | -0.005333333 | 0      | 0      |     |
|     | 020222 | -2.39E-17 | -2.41E-05    | -2.29E-04    | -0.050980769 | -2.29E-04    | -0.050980769 | -0.051774725 | 0.289487179  | 0      | 0      |     |

**Table 2.7.7, continued**

(The dotted lines indicate that some of the columns after the previous page have been omitted,  
and the remaining columns are listed in the present page.)

| 011    |        |            |            |        |        |            |            |           |           |            |            |           |           |            |            |
|--------|--------|------------|------------|--------|--------|------------|------------|-----------|-----------|------------|------------|-----------|-----------|------------|------------|
| 021111 | 021112 | 021121     | 021122     | 021211 | 021212 | 021221     | 021222     | 022111    | 022112    | 022121     | 022122     | 022211    | 022212    | 022221     | 022222     |
| 0      | 0      | -4.44E-16  | 1.67E-16   | 0      | 0      | 5.55E-17   | 5.55E-17   | 0         | 0         | -8.88E-16  | 1.33E-15   | 0         | 2.78E-17  | -2.22E-16  | 5.55E-16   |
| 0      | 0      | 1.39E-16   | -2.22E-16  | 0      | 0      | -2.01E-16  | -4.86E-17  | -1.39E-17 | 0         | 1.11E-16   | -1.94E-16  | 0         | 1.39E-17  | -7.63E-16  | -4.58E-16  |
| 0      | 0      | -1.11E-16  | 8.33E-17   | 0      | 0      | 0          | 1.39E-17   | 0         | 0         | -1.11E-16  | 8.33E-16   | 0         | 1.39E-17  | -5.55E-17  | 2.22E-16   |
| 0      | 0      | 4.86E-17   | -9.02E-17  | 0      | 0      | -8.67E-17  | -1.91E-17  | -6.94E-18 | 0         | 1.39E-17   | -2.78E-17  | 0         | 5.20E-18  | -3.05E-16  | -1.87E-16  |
| 0      | 0      | 0          | 8.33E-17   | 0      | 0      | -8.33E-17  | 2.78E-17   | -1.11E-16 | 2.78E-17  | -3.33E-16  | -6.66E-16  | 0         | 0         | 4.44E-16   | -1.11E-16  |
| 0      | 0      | 6.94E-17   | 5.20E-17   | 0      | 0      | -3.47E-18  | 2.19E-16   | 9.02E-17  | 2.08E-17  | -1.53E-16  | 1.28E-15   | 6.94E-17  | 5.90E-17  | 1.39E-17   | 8.33E-16   |
| 0      | 0      | -2.78E-17  | 2.78E-17   | 0      | 0      | -1.39E-17  | 2.78E-17   | -2.78E-17 | 1.39E-17  | -1.11E-16  | -2.78E-16  | 0         | 0         | 1.67E-16   | -2.78E-17  |
| 0      | 0      | 3.12E-17   | 2.08E-17   | 0      | 0      | -3.47E-18  | 8.67E-17   | 3.47E-17  | 6.94E-18  | -7.63E-17  | 5.27E-16   | 2.78E-17  | 2.43E-17  | -6.94E-18  | 3.19E-16   |
| 0      | 0      | -1.4285714 | -2.22E-16  | 0      | 0      | 1.67E-16   | 2.78E-17   | 0         | 0         | -4         | -4.44E-16  | 0         | 2.78E-17  | -4.44E-16  | -1.11E-16  |
| 0      | 0      | -0.0952381 | -1.3333333 | 0      | 0      | 5.20E-17   | 1.98E-16   | 2.78E-17  | 0         | 4.30E-16   | -4         | -6.59E-17 | 2.78E-17  | 9.71E-16   | 7.63E-16   |
| 0      | 0      | -0.5952381 | -2.78E-17  | 0      | 0      | 6.94E-17   | 2.78E-17   | 0         | -2.78E-17 | -0.8333333 | -1.11E-16  | 0         | 0         | -2.22E-16  | -1.11E-16  |
| 0      | 0      | -0.0619048 | -0.5333333 | 0      | 0      | 2.08E-17   | 7.98E-17   | 0         | 0         | -0.0333333 | -0.8       | -2.78E-17 | 1.21E-17  | 3.75E-16   | 2.84E-16   |
| 0      | 0      | -0.0952381 | 0          | 0      | 0      | -1.3333333 | -1.67E-16  | 0         | -8.33E-17 | -3.33E-16  | 7.77E-16   | 0         | 0         | -4         | -1.11E-16  |
| 0      | 0      | -0.0119048 | -0.0833333 | 0      | 0      | -0.0833333 | -1.25      | -8.33E-17 | 2.78E-17  | -2.29E-16  | 7.63E-17   | 0         | -2.22E-16 | -3.75E-16  | -4         |
| 0      | 0      | -0.0619048 | -2.78E-17  | 0      | 0      | -0.5333333 | -4.16E-17  | 0         | -2.78E-17 | -0.0333333 | 1.11E-16   | 0         | 0         | -0.8       | -5.55E-17  |
| 0      | 0      | -0.0093407 | -0.0525641 | 0      | 0      | -0.0525641 | -0.4807692 | -3.12E-17 | 1.39E-17  | -0.0025641 | -0.0307692 | 0         | -1.11E-16 | -0.0307692 | -0.7692308 |

**Table 2.7.8 :** The set of equations given by  $\{P_{i_1 i_2 i_3 i_4} [0][1][0] \mid \{P [0][0][0]\}, \{P [0][0][2]\}, \{P [2][0][0]\}, \{P [1][1][0]\}, \{P [1][0][1]\}, \{P [0][1][1]\}\}$

(  $\mu_{11}=10, \mu_{12}=20, \lambda_{11}=1, \lambda_{12}=2, \mu_{21}=10, \mu_{22}=20, \lambda_{21}=1, \lambda_{22}=2, \mu_{31}=10, \mu_{32}=20, \lambda_{31}=1, \lambda_{32}=2, q_{11}=0.9, q_{22}=0.9, q_{33}=0.9, \Delta t=0.01$ .

The dotted lines indicate that the present table is to be joined up with the table in the next page).

|     |        | 000       |             |             |             |             |             |             |             | 002    |        |     |
|-----|--------|-----------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|--------|--------|-----|
|     |        | 010101    | 010102      | 010201      | 020102      | 020101      | 020102      | 020201      | 020201      | 010111 | 010112 | ... |
| 010 | 011101 | 0.345     | -0.14615385 | -0.01538462 | -8.33E-17   | -0.14615385 | 7.29E-17    | 2.78E-17    | 0           | 0      | 0      |     |
|     | 011102 | -0.135    | 0.46956044  | -0.0010989  | -0.01428571 | -0.01043956 | -0.13571429 | -6.59E-17   | 5.55E-17    | 0      | 0      |     |
|     | 011201 | -0.135    | -0.01043956 | 0.478901099 | -0.13571429 | -0.01043956 | 1.21E-17    | -0.13571429 | 8.67E-17    | 0      | 0      |     |
|     | 011202 | 0.01      | -0.14639194 | -0.14514652 | 0.615       | -0.00139194 | -0.00904762 | -0.00904762 | -0.12666667 | 0      | 0      |     |
|     | 012101 | 0.15      | -0.06354515 | -0.00668896 | -3.64E-17   | -0.06354515 | 8.67E-18    | 3.30E-17    | 6.94E-18    | 0      | 0      |     |
|     | 012102 | -0.05     | 0.193002469 | -7.37E-04   | -0.00595238 | -0.00699753 | -0.05654762 | -2.43E-17   | 2.08E-17    | 0      | 0      | ... |
|     | 012201 | -0.05     | -0.00699753 | 0.199263418 | -0.05654762 | -0.00699753 | 6.51E-18    | -0.05654762 | 3.64E-17    | 0      | 0      |     |
|     | 012202 | 2.62E-17  | -0.05111658 | -0.05011753 | 0.2435      | -0.00111658 | -0.00588095 | -0.00588095 | -0.05066667 | 0      | 0      |     |
|     | 021101 | -0.135    | -0.01043956 | -0.0010989  | 2.08E-17    | 0.46956044  | -0.13571429 | -0.01428571 | 0           | 0      | 0      |     |
|     | 021102 | 0.01      | -0.14639194 | -1.47E-04   | -9.52E-04   | -0.14639194 | 0.606904762 | -9.52E-04   | -0.01333333 | 0      | 0      |     |
|     | 021201 | 0.01      | -0.00139194 | -0.14514652 | -0.00904762 | -0.14639194 | -0.00904762 | 0.615       | -0.12666667 | 0      | 0      |     |
|     | 021202 | -1.34E-16 | 0.009739011 | 0.009972527 | -0.15625    | 0.009739011 | -0.1572619  | -0.15625    | 0.76333333  | 0      | 0      |     |
|     | 022101 | -0.05     | -0.00699753 | -7.37E-04   | 8.67E-18    | 0.193002469 | -0.05654762 | -0.00595238 | 6.94E-18    | 0      | 0      |     |
|     | 022102 | -3.80E-17 | -0.05111658 | -1.18E-04   | -6.19E-04   | -0.05111658 | 0.238238095 | -6.19E-04   | -0.00533333 | 0      | 0      |     |
|     | 022201 | 4.53E-17  | -0.00111658 | -0.05011753 | -0.00588095 | -0.05111658 | -0.00588095 | 0.2435      | -0.05066667 | 0      | 0      |     |
|     | 022202 | -5.02E-17 | -2.29E-04   | -2.41E-05   | -0.05098077 | -2.29E-04   | -0.05177473 | -0.05098077 | 0.289487179 | 0      | 0      |     |

**Table 2.7.8, continued**

(The dotted lines indicate that some of the columns after the previous page have been omitted,  
and the remaining columns are listed in the present page.)

| 011    |        |           |           |        |        |           |           |            |            |            |            |            |            |            |            |
|--------|--------|-----------|-----------|--------|--------|-----------|-----------|------------|------------|------------|------------|------------|------------|------------|------------|
| 021111 | 021112 | 021121    | 021122    | 021211 | 021212 | 021221    | 021222    | 022111     | 022112     | 022121     | 022122     | 022211     | 022212     | 022221     | 022222     |
| 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 6.66E-16   | -3.33E-16  | 1.33E-15   | 3.33E-16   | 0          | -8.33E-17  | -4.44E-16  | 2.22E-16   |
| 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | -1.67E-16  | 2.50E-16   | 0          | 9.99E-16   | 1.67E-16   | 2.78E-17   | 0          | -2.22E-16  |
| 0      | 0      | -2.78E-17 | 2.08E-17  | 0      | 0      | 1.11E-16  | -1.73E-17 | -1.25E-16  | -5.55E-17  | 5.55E-17   | -7.49E-16  | 1.39E-17   | -8.33E-17  | 1.05E-15   | -3.47E-16  |
| 0      | 0      | -6.25E-17 | -1.11E-16 | 0      | 0      | 1.04E-17  | -3.47E-18 | 6.94E-18   | -1.60E-16  | -4.30E-16  | 5.27E-16   | 1.67E-16   | -3.82E-17  | 0          | 5.41E-16   |
| 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | 2.78E-16   | -1.39E-16  | 4.44E-16   | 2.78E-16   | -5.55E-17  | -2.78E-17  | -1.67E-16  | 8.33E-17   |
| 0      | 0      | 0         | 0         | 0      | 0      | 0         | 0         | -5.55E-17  | 1.11E-16   | 0          | 4.44E-16   | 6.94E-17   | 0          | 5.55E-17   | -8.33E-17  |
| 0      | 0      | -1.39E-17 | 6.94E-18  | 0      | 0      | 4.86E-17  | -6.94E-18 | -4.86E-17  | -3.12E-17  | 0          | -2.91E-16  | 6.94E-18   | -3.47E-17  | 4.30E-16   | -1.60E-16  |
| 0      | 0      | -2.43E-17 | -4.51E-17 | 0      | 0      | 3.47E-18  | -1.73E-18 | 3.47E-18   | -6.25E-17  | -1.46E-16  | 2.22E-16   | 6.59E-17   | -1.39E-17  | 1.39E-17   | 2.08E-16   |
| 0      | 0      | 0         | 0         | 0      | 0      | 1.11E-16  | 2.78E-17  | -1.4285714 | 2.22E-16   | -4         | 7.77E-16   | 2.22E-16   | 8.33E-17   | 2.22E-16   | -1.11E-16  |
| 0      | 0      | 0         | 0         | 0      | 0      | -8.33E-17 | 5.55E-17  | -0.0952381 | -1.3333333 | 1.33E-15   | -4         | -1.11E-16  | 1.11E-16   | 1.11E-16   | 4.44E-16   |
| 0      | 0      | 0         | -1.04E-17 | 0      | 0      | -2.22E-16 | -3.47E-17 | -0.0952381 | -4.86E-17  | 8.60E-16   | 5.27E-16   | -1.3333333 | 1.98E-16   | -4         | 4.86E-16   |
| 0      | 0      | 3.47E-17  | 6.94E-17  | 0      | 0      | 5.55E-17  | 0         | -0.0119048 | -0.0833333 | -3.47E-16  | 1.11E-15   | -0.0833333 | -1.25      | -6.25E-16  | -4         |
| 0      | 0      | 0         | 0         | 0      | 0      | 5.55E-17  | 0         | -0.5952381 | 6.94E-17   | -0.8333333 | 3.33E-16   | 0          | 1.39E-17   | 0          | -8.33E-17  |
| 0      | 0      | 0         | 0         | 0      | 0      | -2.78E-17 | 1.39E-17  | -0.0619048 | -0.5333333 | -0.0333333 | -0.8       | -5.55E-17  | 2.78E-17   | 0          | 2.78E-16   |
| 0      | 0      | 0         | -6.94E-18 | 0      | 0      | -1.11E-16 | -1.39E-17 | -0.0619048 | -2.43E-17  | -0.0333333 | 2.01E-16   | -0.5333333 | 7.98E-17   | -0.8       | 1.87E-16   |
| 0      | 0      | 1.39E-17  | 2.78E-17  | 0      | 0      | 1.39E-17  | 0         | -0.0093407 | -0.0525641 | -0.0025641 | -0.0307692 | -0.0525641 | -0.4807692 | -0.0307692 | -0.7692308 |

**Table 2.7.9 :** The set of equations given by  $\{P_{i,j_1,j_2,j_3}[1][0][0] \mid \{P[0][0][0]\}, \{P[0][0][2]\}, \{P[0][2][0]\}, \{P[1][1][0]\}, \{P[1][0][1]\}, \{P[0][1][1]\}\}$

( $\mu_{11}=10, \mu_{12}=20, \lambda_{11}=1, \lambda_{12}=2, \mu_{21}=10, \mu_{22}=20, \lambda_{21}=1, \lambda_{22}=2, \mu_{31}=10, \mu_{32}=20, \lambda_{31}=1, \lambda_{32}=2, q_{11}=0.9, q_{22}=0.9, q_{33}=0.9, \Delta t=0.01$ ).

The dotted lines indicate that the present table is to be joined up with the table in the next page).

|     |        | 000       |             |             |             |             |             |             |             | 002    |        |     |
|-----|--------|-----------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|--------|--------|-----|
|     |        | 010101    | 010102      | 010201      | 020102      | 020101      | 020102      | 020201      | 020201      | 010111 | 010112 | ... |
| 100 | 110101 | 0.345     | -0.14615385 | -0.14615385 | -5.90E-17   | -0.01538462 | 6.94E-18    | -6.94E-17   | 1.39E-17    | 0      | 0      |     |
|     | 110102 | -0.135    | 0.46956044  | -0.01043956 | -0.13571429 | -0.0010989  | -0.01428571 | 1.91E-16    | 0           | 0      | 0      |     |
|     | 110201 | -0.135    | -0.01043956 | 0.46956044  | -0.13571429 | -0.0010989  | 3.12E-17    | -0.01428571 | -1.39E-17   | 0      | 0      |     |
|     | 110202 | 0.01      | -0.14639194 | -0.14639194 | 0.60690476  | -1.47E-04   | -9.52E-04   | -9.52E-04   | -0.01333333 | 0      | 0      |     |
|     | 120101 | -0.135    | -0.01043956 | -0.01043956 | 5.81E-17    | 0.4789011   | -0.13571429 | -0.13571429 | 1.04E-17    | 0      | 0      | ... |
|     | 120102 | 0.01      | -0.14639194 | -0.00139194 | -0.00904762 | -0.14514652 | 0.615       | -0.00904762 | -0.12666667 | 0      | 0      |     |
|     | 120201 | 0.01      | -0.00139194 | -0.14639194 | -0.00904762 | -0.14514652 | -0.00904762 | 0.615       | -0.12666667 | 0      | 0      |     |
|     | 120202 | -1.35E-16 | 0.00973901  | 0.00973901  | -0.1572619  | 0.00997253  | -0.15625    | -0.15625    | 0.76333333  | 0      | 0      |     |
|     | 210101 | 0.15      | -0.06354515 | -0.06354515 | -2.60E-17   | -0.00668896 | 1.39E-17    | -3.99E-17   | 6.94E-18    | 0      | 0      |     |
|     | 210102 | -0.05     | 0.19300247  | -0.00699753 | -0.05654762 | -7.37E-04   | -0.00595238 | 7.46E-17    | -6.94E-18   | 0      | 0      |     |
|     | 210201 | -0.05     | -0.00699753 | 0.19300247  | -0.05654762 | -7.37E-04   | 2.43E-17    | -0.00595238 | -6.94E-18   | 0      | 0      |     |
|     | 210202 | 3.00E-17  | -0.05111658 | -0.05111658 | 0.2382381   | -1.18E-04   | -6.19E-04   | -6.19E-04   | -0.00533333 | 0      | 0      |     |
|     | 220101 | -0.05     | -0.00699753 | -0.00699753 | 2.13E-17    | 0.19926342  | -0.05654762 | -0.05654762 | 3.47E-18    | 0      | 0      |     |
|     | 220102 | 1.48E-17  | -0.05111658 | -0.00111658 | -0.00588095 | -0.05011753 | 0.2435      | -0.00588095 | -0.05066667 | 0      | 0      |     |
|     | 220201 | 5.21E-17  | -0.00111658 | -0.05111658 | -0.00588095 | -0.05011753 | -0.00588095 | 0.2435      | -0.05066667 | 0      | 0      |     |
|     | 220202 | -4.73E-17 | -2.29E-04   | -2.29E-04   | -0.05177473 | -2.41E-05   | -0.05098077 | -0.05098077 | 0.28948718  | 0      | 0      |     |

**Table 2.7.9, continued**

(The dotted lines indicate that some of the columns after the previous page have been omitted,  
and the remaining columns are listed in the present page.)

|  | 021111 | 021112 | 021121     | 021122     | 021211 | 021212 | 021221     | 021222     | 022111     | 022112     | 022121     | 022122     | 022211     | 022212     | 022221     | 022222     |
|--|--------|--------|------------|------------|--------|--------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|
|  | 0      | 0      | 0          | 0          | 0      | 0      | 2.78E-16   | 2.78E-17   | -2.22E-16  | -1.67E-16  | -8.88E-16  | 6.66E-16   | 2.78E-16   | -8.33E-17  | 2.22E-16   | 4.44E-16   |
|  | 0      | 0      | 3.89E-16   | 1.11E-16   | 0      | 0      | -3.33E-16  | -2.78E-17  | 4.44E-16   | 2.22E-16   | 1.11E-15   | 0          | -1.39E-16  | -2.78E-17  | -9.99E-16  | -2.22E-16  |
|  | 0      | 0      | -1.67E-16  | 0          | 0      | 0      | -2.22E-16  | 8.33E-17   | 0          | -2.78E-17  | -2.22E-16  | -6.66E-16  | -2.22E-16  | 1.11E-16   | -2.22E-16  | 0          |
|  | 0      | 0      | 1.11E-16   | -8.33E-17  | 0      | 0      | 1.39E-16   | -5.55E-17  | -2.78E-17  | -1.11E-16  | -2.22E-16  | 6.66E-16   | 2.50E-16   | -5.55E-17  | 2.22E-16   | 3.33E-16   |
|  | 0      | 0      | -1.4285714 | -1.80E-16  | 0      | 0      | -4.16E-17  | -4.86E-17  | -1.4285714 | 6.94E-17   | -4         | 6.66E-16   | -1.80E-16  | -6.59E-17  | -8.88E-16  | -5.41E-16  |
|  | 0      | 0      | -0.0952381 | -1.3333333 | 0      | 0      | 1.73E-16   | -1.28E-16  | -0.0952381 | -1.3333333 | 7.63E-16   | -4         | 3.82E-17   | -2.39E-16  | 8.47E-16   | 1.67E-16   |
|  | 0      | 0      | -0.0952381 | 6.94E-18   | 0      | 0      | -1.3333333 | -9.71E-17  | -0.0952381 | -6.94E-18  | 5.00E-16   | 7.63E-16   | -1.3333333 | 1.32E-16   | -4         | 6.94E-17   |
|  | 0      | 0      | -0.0119048 | -0.0833333 | 0      | 0      | -0.0833333 | -1.25      | -0.0119048 | -0.0833333 | -2.84E-16  | 1.39E-16   | -0.0833333 | -1.25      | 1.46E-16   | -4         |
|  | 0      | 0      | -1.11E-16  | -2.78E-17  | 0      | 0      | 1.11E-16   | 1.39E-17   | -5.55E-17  | -8.33E-17  | 0          | 1.67E-16   | 1.11E-16   | 0          | 1.11E-16   | 1.67E-16   |
|  | 0      | 0      | 1.39E-16   | 0          | 0      | 0      | -1.25E-16  | -1.39E-17  | 1.39E-16   | 1.39E-16   | 4.44E-16   | 1.11E-16   | -5.55E-17  | -1.39E-17  | -3.33E-16  | -1.39E-16  |
|  | 0      | 0      | -5.55E-17  | 0          | 0      | 0      | 0          | 2.78E-17   | 5.55E-17   | -4.16E-17  | -1.11E-16  | -3.89E-16  | -2.78E-17  | 4.16E-17   | 3.33E-16   | -2.78E-17  |
|  | 0      | 0      | 5.55E-17   | -2.78E-17  | 0      | 0      | 2.78E-17   | -5.55E-17  | 1.39E-17   | -4.16E-17  | -1.11E-16  | 2.22E-16   | 4.16E-17   | -5.55E-17  | 0          | 5.55E-17   |
|  | 0      | 0      | -0.5952381 | -7.63E-17  | 0      | 0      | -1.39E-17  | -1.91E-17  | -0.5952381 | 3.47E-17   | -1.6666667 | 3.05E-16   | -6.25E-17  | -2.60E-17  | -3.89E-16  | -2.15E-16  |
|  | 0      | 0      | -0.0619048 | -0.5333333 | 0      | 0      | 6.25E-17   | -5.55E-17  | -0.0619048 | -0.5333333 | -0.0666667 | -1.6       | 6.94E-18   | -1.01E-16  | 2.98E-16   | 5.55E-17   |
|  | 0      | 0      | -0.0619048 | -3.47E-18  | 0      | 0      | -0.5333333 | -4.16E-17  | -0.0619048 | -6.94E-18  | -0.0666667 | 2.84E-16   | -0.5333333 | 4.86E-17   | -1.6       | 4.16E-17   |
|  | 0      | 0      | -0.0093407 | -0.0525641 | 0      | 0      | -0.0525641 | -0.4807692 | -0.0093407 | -0.0525641 | -0.0051282 | -0.0615385 | -0.0525641 | -0.4807692 | -0.0615385 | -1.5384615 |

The set of equations given by (2.7.7), (2.7.8) and (2.7.9) may be combined to form

$$\{P_{i,j,i,j,i,j}[1] \mid \{P[0]\}, \{P[2]\}\}. \quad (2.7.10)$$

From (2.7.10) and the set of equations of the form

$$\{P[1], P[2], P[3]\} ,$$

we get

$$\{P_{i,j,i,j,i,j}[2] \mid \{P[0]\}, \{P[3]\}\} . \quad (2.7.11)$$

Similarly from the set of equations

$$\{P_{i,j,i,j,i,j}[n-1] \mid \{P[0]\}, \{P[n+1]\}\} \quad (2.7.12)$$

and the set of equations

$$\{P[n-1], P[n], P[n+1]\} \quad (2.7.13)$$

we get

$$\{P_{i,j,i,j,i,j}[n] \mid \{P[0]\}, \{P[n+1]\}\} , \quad n = 3, 4, \dots \quad (2.7.14)$$

When  $n=N$  is large enough, we may set each member of  $P[N+1]$  to be zero to obtain

$$\{P_{i,j,i,j,i,j}[N] \mid \{P[0]\}, \{P[N+1]\}\} \cong \{P_{i,j,i,j,i,j}[N] \mid \{P[0]\}\} \quad (2.7.15)$$

for  $n = N-1, N-2, \dots, 1$ .

Substituting the left side of (2.7.15) into (2.7.14) when  $n = N-1$ , we get

$$\{P_{i,j,i,j,i,j}[N-1] \mid \{P[0]\}, \{P[N]\}\} \cong \{P_{i,j,i,j,i,j}[N-1] \mid \{P[0]\}\} \quad (2.7.16)$$

Similarly for  $n = N-2, N-3, N-4, \dots, 1$  we may repeat the substitution of  $P[n+1]$  into (2.7.14) and obtain

$$\{P_{i_1 j_1 i_2 j_2 i_3 j_3}[n] \mid \{P[0]\}\}. \quad (2.7.17)$$

When  $n=1$ , we get from (2.7.17)

$$\{P_{i_1 j_1 i_2 j_2 i_3 j_3}[1] \mid \{P[0]\}\}. \quad (2.7.18)$$

Substituting the left side of (2.7.18) into (2.7.1), we get

$$\{P_{i_1 j_1 i_2 j_2 i_3 j_3}[0] \mid \{P[0]\}\} \quad (2.7.19)$$

An inspection of (2.7.19) reveals that among the 8 equations represented by (2.7.19), only 7 of them are linearly independent of each other. Hence, we need to include another linearly independent equation so that the resulting system of equations has a unique solution. Equating the sum of the left sides of (2.7.15) to (2.7.17) to the sum of the right sides of (2.7.15) to (2.7.17), we get an equation of the form

$$\begin{aligned} & \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \sum_{i_3=0}^2 \sum_{j_3=1}^2 \sum_{n_1=0}^N \sum_{n_2=0}^N \sum_{n_3=0}^N P_{i_1 j_1 i_2 j_2 i_3 j_3} [n_1][n_2][n_3] \\ & \quad n_1+n_2+n_3 \geq 1 \\ & = \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \sum_{i_3=0}^2 \sum_{j_3=1}^2 C_{i_1 j_1 i_2 j_2 i_3 j_3} P_{i_1 j_1 i_2 j_2 i_3 j_3} [0][0][0] \end{aligned}$$

where the  $C_{i_1 j_1 i_2 j_2 i_3 j_3}$  are constants, or

$$\begin{aligned} & 1 - \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \sum_{i_3=0}^2 \sum_{j_3=1}^2 P_{i_1 j_1 i_2 j_2 i_3 j_3} [0][0][0] \\ & = \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \sum_{i_3=0}^2 \sum_{j_3=1}^2 C_{i_1 j_1 i_2 j_2 i_3 j_3} P_{i_1 j_1 i_2 j_2 i_3 j_3} [0][0][0] \end{aligned} \quad (2.7.20)$$

Equation (2.7.20) together with 7 equations chosen from (2.7.19) will form a set of equations in 8 unknowns. Solving the set of 8 equations, we get the numerical answers for the  $P_{i_1 j_1 i_2 j_2 i_3 j_3} [0][0][0]$ .

Then, from (2.7.17) and the values of the  $P_{i_1 j_1 i_2 j_2 i_3 j_3}[0][0][0]$ , we can get the numerical answers for  $P_{i_1 j_1 i_2 j_2 i_3 j_3}[n_1][n_2][n_3]$ , for the case when  $n_1 + n_2 + n_3 \leq N$ .

## 2.8 SIMULATED VALUE OF $P_{i_1 j_1 i_2 j_2 i_3 j_3}[n_1][n_2][n_3]$

The probability  $P_{i_1 j_1 i_2 j_2 i_3 j_3}[n_1][n_2][n_3]$  may also be estimated by using a simulation procedure similar to that described in Section 2.4.

In the simulation procedure, we need to know the approximate probability that an event from set A will occur in  $\tau_k$  given the conditions of the system at the end of  $\tau_{k-1}$ . Some examples of the above conditional probabilities are given in Table 2.8.1.

Suppose that at the end of  $\tau_1$ ,

$$\mathbf{h}^{(1)} = (1, 1, 1, 1, 1, 1, 1, 1, 1). \quad (2.8.1)$$

To generate  $\mathbf{h}^{(k)}$  given the conditions specified by  $\mathbf{h}^{(k-1)}$  for  $k = 2, 3, \dots, N_T$ , we may first find out the set of possible events  $E_1^{(k-1)}, E_2^{(k-1)}, \dots, E_L^{(k-1)}$  which can occur in  $\tau_k$ .

Suppose  $E_i^{(k-1)}$  occurs with probability  $P_i^{(k-1)}$ . We next generate a random number

$U^{(k-1)}$  from the U(0,1) distribution. Let  $P_0^{(k-1)} = 0$ . If  $\sum_{i=0}^{j-1} P_i^{(k-1)} < U^{(k-1)} < \sum_{i=0}^j P_i^{(k-1)}$ , then

event  $A^{(k)} = E_j^{(k-1)}$  is said to have occurred and the resulting  $\mathbf{h}^{(k)}$  can be determined.

In short, we generate  $(A^{(2)}, A^{(3)}, \Lambda, A^{(N_T)})$  starting from  $\mathbf{h}^{(1)}$  given by (2.8.1).

We repeat the generation of  $(A^{(2)}, A^{(3)}, \Lambda, A^{(N_T)})$  for  $N_s$  number of times. The probability  $P_{i_1 j_1 i_2 j_2 i_3 j_3}[n_1][n_2][n_3]$  is then given approximately by the proportion of times the vector of characteristics given by  $\mathbf{h} = (i_1, j_1, i_2, j_2, i_3, j_3, n_1, n_2, n_3)$  is obtained at  $t = N_T \Delta t$ .

**Table 2.8.1 :** Some examples of the approximate probability that event A will occur in  $\tau_k$  given the conditions of system at the end of  $\tau_{k-1}$  [ $v_i=1, 2, \text{ or } 3, 1 \leq i \leq 6$ ].

| Conditions of system at the end of $\tau_{k-1}$                                                                               | Event occurring in $\tau_k$ | Approximate probability that event in Column 2 will occur given the conditions in Column 1.             |
|-------------------------------------------------------------------------------------------------------------------------------|-----------------------------|---------------------------------------------------------------------------------------------------------|
| $i_1^{(k-1)} = 1$                                                                                                             | $A_1$                       | $\mu_{11}\Delta t$                                                                                      |
| $i_1^{(k-1)} = 2$                                                                                                             | $A_1$                       | $\mu_{12}\Delta t$                                                                                      |
| $j_1^{(k-1)} = 1$                                                                                                             | $A_2$                       | $\lambda_{11}\Delta t$                                                                                  |
| $j_1^{(k-1)} = 2$                                                                                                             | $A_3$                       | $\lambda_{12}\Delta tq_{11}$                                                                            |
| $j_1^{(k-1)} = 2$                                                                                                             | $A_4$                       | $\lambda_{12}\Delta tq_{12}$                                                                            |
| $j_1^{(k-1)} = 2$                                                                                                             | $A_5$                       | $\lambda_{12}\Delta tq_{13}$                                                                            |
| $i_2^{(k-1)} = 1$                                                                                                             | $A_6$                       | $\mu_{21}\Delta t$                                                                                      |
| $i_2^{(k-1)} = 2$                                                                                                             | $A_6$                       | $\mu_{22}\Delta t$                                                                                      |
| $j_2^{(k-1)} = 1$                                                                                                             | $A_7$                       | $\lambda_{21}\Delta t$                                                                                  |
| $j_2^{(k-1)} = 2$                                                                                                             | $A_8$                       | $\lambda_{22}\Delta tq_{21}$                                                                            |
| $j_2^{(k-1)} = 2$                                                                                                             | $A_9$                       | $\lambda_{22}\Delta tq_{22}$                                                                            |
| $j_2^{(k-1)} = 2$                                                                                                             | $A_{10}$                    | $\lambda_{22}\Delta tq_{23}$                                                                            |
| $i_3^{(k-1)} = 1$                                                                                                             | $A_{11}$                    | $\mu_{31}\Delta t$                                                                                      |
| $i_3^{(k-1)} = 2$                                                                                                             | $A_{11}$                    | $\mu_{32}\Delta t$                                                                                      |
| $j_3^{(k-1)} = 1$                                                                                                             | $A_{12}$                    | $\lambda_{31}\Delta t$                                                                                  |
| $j_3^{(k-1)} = 2$                                                                                                             | $A_{13}$                    | $\lambda_{32}\Delta tq_{31}$                                                                            |
| $j_3^{(k-1)} = 2$                                                                                                             | $A_{14}$                    | $\lambda_{32}\Delta tq_{32}$                                                                            |
| $j_3^{(k-1)} = 2$                                                                                                             | $A_{15}$                    | $\lambda_{32}\Delta tq_{33}$                                                                            |
| $i_1^{(k-1)} = v_1, j_1^{(k-1)} = v_2,$<br>$i_2^{(k-1)} = v_3, j_2^{(k-1)} = v_4,$<br>$i_3^{(k-1)} = v_5, j_3^{(k-1)} = v_6.$ | $A_{16}$                    | $1 - (\mu_{1v_1} + \lambda_{1v_2} + \mu_{2v_3} + \lambda_{2v_4} + \mu_{3v_5} + \lambda_{3v_6})\Delta t$ |

## 2.9 NUMERICAL RESULTS FOR DISTRIBUTION OF QUEUE LENGTH AND STATES OF ARRIVAL AND SERVICE PROCESSES IN A SYSTEM OF THREE DEPENDENT HYPO(2)/HYPO(2)/1 QUEUES

Suppose  $(\mu_{11}, \mu_{12}, \mu_{21}, \mu_{22}, \mu_{31}, \mu_{32}) = (10, 20, 10, 20, 10, 20)$ ,

$(\lambda_{11}, \lambda_{12}, \lambda_{21}, \lambda_{22}, \lambda_{31}, \lambda_{32}) = (1, 2, 1, 2, 1, 2)$ , and  $q_{11} = q_{22} = q_{33} = 0.9$ . The traffic

intensities  $(\rho_1, \rho_2, \rho_3)$  in the three queues are then given respectively by

$$\rho_1 = (\mu_{11}^{-1} + \mu_{12}^{-1}) / (\lambda_{11}^{-1} + \lambda_{12}^{-1}) = 0.1 ,$$

$$\rho_2 = (\mu_{21}^{-1} + \mu_{22}^{-1}) / (\lambda_{21}^{-1} + \lambda_{22}^{-1}) = 0.1 ,$$

$$\rho_3 = (\mu_{31}^{-1} + \mu_{32}^{-1}) / (\lambda_{31}^{-1} + \lambda_{32}^{-1}) = 0.1 .$$

By setting  $P_{i_1 j_1 i_2 j_2 i_3 j_3} [n_1][n_2][n_3] = 0$  when  $n_1 + n_2 + n_3 = 4$ , the probabilities  $P_{i_1 j_1 i_2 j_2 i_3 j_3} [n_1][n_2][n_3]$  for  $n_1 + n_2 + n_3 \leq 4$  computed by using the proposed method in Section 2.7 and the simulation procedure in Section 2.8 are presented in Table (2.9.1) and Figure 2.9.1.

Next, Table 2.9.2 and Figure 2.9.2 show the results for the case when  $(\mu_{11}, \mu_{12}, \mu_{21}, \mu_{22}, \mu_{31}, \mu_{32}) = (10, 20, 10, 20, 10, 20)$ ,  $(\lambda_{11}, \lambda_{12}, \lambda_{21}, \lambda_{22}, \lambda_{31}, \lambda_{32}) = (3, 4, 3, 4, 3, 4)$ ,  $q_{11} = q_{22} = q_{33} = 0.9$ ,  $N = 4$ , and the traffic intensities are  $\rho_1 = 0.2571$ ,  $\rho_2 = 0.2571$ ,  $\rho_3 = 0.2571$ .

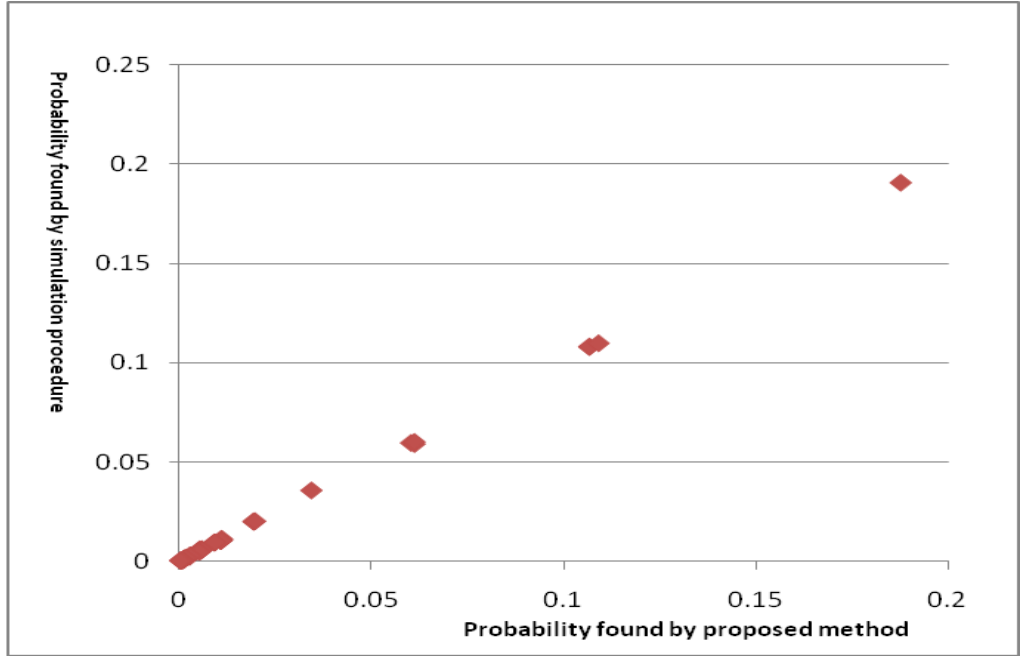
The tables and figures show that the results for  $P_{i_1 j_1 i_2 j_2 i_3 j_3} [n_1][n_2][n_3]$  found by the proposed method agree well with those found by the simulation procedure.

**Table 2.9.1 :** Comparison of results for  $P_{i_1 j_1 i_2 j_2 i_3 j_3} [n_1][n_2][n_3]$  based on the proposed method and simulation procedure  $[(\mu_{11}, \mu_{12}, \mu_{21}, \mu_{22}, \mu_{31}, \mu_{32}) = (10, 20, 10, 20, 10, 20), (\lambda_{11}, \lambda_{12}, \lambda_{21}, \lambda_{22}, \lambda_{31}, \lambda_{32}) = (1, 2, 1, 2, 1, 2), q_{11} = q_{22} = q_{33} = 0.9, \rho_1 = 0.1, \rho_2 = 0.1, \rho_3 = 0.1, N = 3 \text{ and } N_s = 50000]$ .

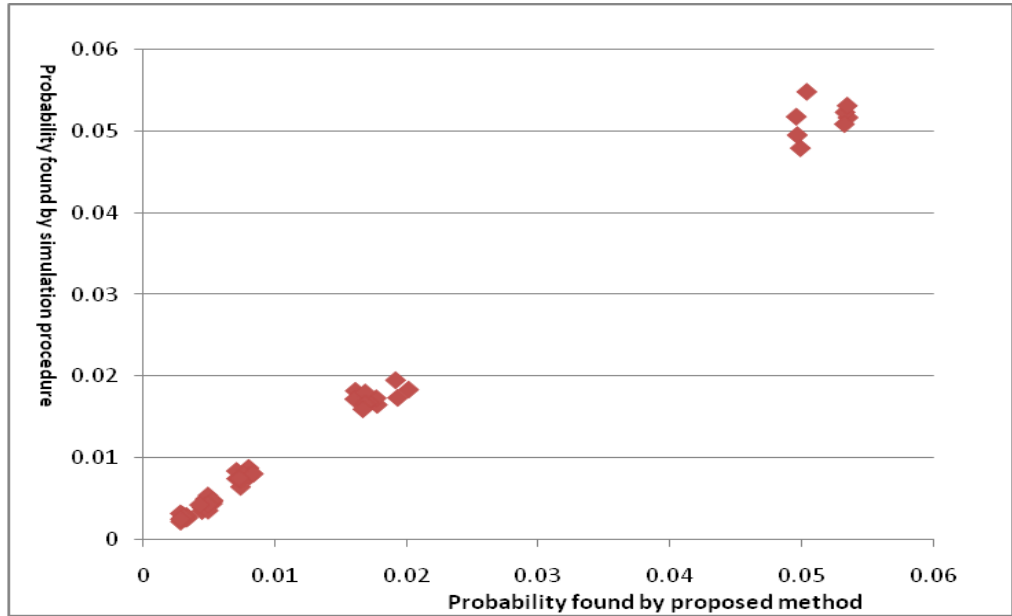
| $n_1 n_2 n_3$ | $i_1 j_1 i_2 j_2 i_3 j_3$ | Proposed method | Simulation procedure |
|---------------|---------------------------|-----------------|----------------------|
| 000           | 010101                    | 0.18761         | 0.19062              |
|               | 010102                    | 0.10666         | 0.10816              |
|               | 010201                    | 0.10666         | 0.10792              |
|               | 010202                    | 0.06033         | 0.05964              |
|               | 020101                    | 0.10907         | 0.1098               |
|               | 020102                    | 0.06121         | 0.05908              |
|               | 020201                    | 0.06120         | 0.06014              |
|               | 020202                    | 0.03441         | 0.03572              |
| 001           | 010111                    | 0.01940         | 0.01992              |
|               | 010112                    | 0.00269         | 0.00234              |
|               | 010121                    | 0.00917         | 0.00948              |
|               | 010122                    | 0.00161         | 0.00134              |
|               | 010211                    | 0.01082         | 0.01026              |
|               | 010212                    | 0.00124         | 0.00118              |
|               | 010221                    | 0.00513         | 0.00520              |
|               | 010222                    | 0.00080         | 0.00050              |
|               | 020111                    | 0.01117         | 0.01080              |
|               | 020112                    | 0.00129         | 0.00102              |
|               | 020121                    | 0.00536         | 0.00504              |
|               | 020122                    | 0.00084         | 0.00078              |
|               | 020211                    | 0.00592         | 0.00616              |
|               | 020212                    | 0.00056         | 0.00058              |
|               | 020221                    | 0.00285         | 0.00300              |
|               | 020222                    | 0.00040         | 0.00032              |
| 010           | 011101                    | 0.01939         | 0.02018              |
|               | 011102                    | 0.01082         | 0.01028              |
|               | 011201                    | 0.00269         | 0.00258              |
|               | 011202                    | 0.00124         | 0.00108              |
|               | 012101                    | 0.00916         | 0.00954              |
|               | 012102                    | 0.00513         | 0.00556              |
|               | 012201                    | 0.00161         | 0.00176              |
|               | 012202                    | 0.00080         | 0.00066              |
|               | 021101                    | 0.01116         | 0.01116              |
|               | 021102                    | 0.00592         | 0.00588              |
|               | 021201                    | 0.00129         | 0.00120              |
|               | 021202                    | 0.00056         | 0.00068              |
|               | 022101                    | 0.00536         | 0.00608              |
|               | 022102                    | 0.00285         | 0.00286              |
|               | 022201                    | 0.00084         | 0.00044              |
|               | 022202                    | 0.00040         | 0.00030              |
| 100           | 110101                    | 0.01978         | 0.02024              |
|               | 110102                    | 0.01097         | 0.01134              |
|               | 110201                    | 0.01097         | 0.01040              |
|               | 110202                    | 0.00588         | 0.00572              |
|               | 120101                    | 0.00278         | 0.00238              |
|               | 120102                    | 0.00126         | 0.00108              |
|               | 120201                    | 0.00126         | 0.00082              |
|               | 120202                    | 0.00055         | 0.00058              |
|               | 210101                    | 0.00934         | 0.00954              |
|               | 210102                    | 0.00521         | 0.00502              |
|               | 210201                    | 0.00520         | 0.0048               |
|               | 210202                    | 0.00282         | 0.00278              |
|               | 220101                    | 0.00171         | 0.00178              |
|               | 220102                    | 0.00082         | 0.00066              |
|               | 220201                    | 0.00082         | 0.00064              |
|               | 220202                    | 0.00039         | 0.00028              |
| Total         |                           | 0.96542         | 0.96730              |

**Table 2.9.2 :** Comparison of results for  $P_{i_1 j_1 i_2 j_2 i_3 j_3} [n_1][n_2][n_3]$  based on the proposed method and simulation procedure  $[(\mu_{11}, \mu_{12}, \mu_{21}, \mu_{22}, \mu_{31}, \mu_{32}) = (10, 20, 10, 20, 10, 20), (\lambda_{11}, \lambda_{12}, \lambda_{21}, \lambda_{22}, \lambda_{31}, \lambda_{32}) = (3, 4, 3, 4, 3, 4), q_{11} = q_{22} = q_{33} = 0.9, \rho_1 = 0.2571, \rho_2 = 0.2571, \rho_3 = 0.2571, N = 4 \text{ and } N_s = 20000]$ .

| $n_1 n_2 n_3$ | $i_1 j_1 i_2 j_2 i_3 j_3$ | Proposed method | Simulation procedure |
|---------------|---------------------------|-----------------|----------------------|
| 000           | 010101                    | 0.04988         | 0.04790              |
|               | 010102                    | 0.04964         | 0.04950              |
|               | 010201                    | 0.04956         | 0.05175              |
|               | 010202                    | 0.05036         | 0.05480              |
|               | 020101                    | 0.05349         | 0.05165              |
|               | 020102                    | 0.05327         | 0.05230              |
|               | 020201                    | 0.05322         | 0.05085              |
|               | 020202                    | 0.05344         | 0.05310              |
| 001           | 010111                    | 0.01927         | 0.01735              |
|               | 010112                    | 0.00494         | 0.00495              |
|               | 010121                    | 0.00800         | 0.00770              |
|               | 010122                    | 0.00296         | 0.00300              |
|               | 010211                    | 0.01607         | 0.01820              |
|               | 010212                    | 0.00466         | 0.00495              |
|               | 010221                    | 0.00704         | 0.00745              |
|               | 010222                    | 0.00279         | 0.00220              |
|               | 020111                    | 0.01772         | 0.01650              |
|               | 020112                    | 0.00524         | 0.00470              |
|               | 020121                    | 0.00797         | 0.00875              |
|               | 020122                    | 0.00323         | 0.00290              |
|               | 020211                    | 0.01707         | 0.01725              |
|               | 020212                    | 0.00443         | 0.00390              |
|               | 020221                    | 0.00757         | 0.00780              |
|               | 020222                    | 0.00288         | 0.00265              |
| 010           | 011101                    | 0.01912         | 0.01950              |
|               | 011102                    | 0.01602         | 0.01720              |
|               | 011201                    | 0.00487         | 0.00540              |
|               | 011202                    | 0.00463         | 0.00415              |
|               | 012101                    | 0.00794         | 0.00875              |
|               | 012102                    | 0.00703         | 0.00840              |
|               | 012201                    | 0.00291         | 0.00305              |
|               | 012202                    | 0.00278         | 0.00320              |
|               | 021101                    | 0.01765         | 0.01730              |
|               | 021102                    | 0.01704         | 0.01680              |
|               | 021201                    | 0.00520         | 0.00440              |
|               | 021202                    | 0.00442         | 0.00350              |
|               | 022101                    | 0.00793         | 0.00785              |
|               | 022102                    | 0.00756         | 0.00800              |
|               | 022201                    | 0.00320         | 0.00255              |
|               | 022202                    | 0.00287         | 0.00250              |
| 100           | 110101                    | 0.02011         | 0.01835              |
|               | 110102                    | 0.01681         | 0.01800              |
|               | 110201                    | 0.01682         | 0.01660              |
|               | 110202                    | 0.01664         | 0.01595              |
|               | 120101                    | 0.00524         | 0.00480              |
|               | 120102                    | 0.00488         | 0.00355              |
|               | 120201                    | 0.00487         | 0.00430              |
|               | 120202                    | 0.00424         | 0.00425              |
|               | 210101                    | 0.00831         | 0.00805              |
|               | 210102                    | 0.00734         | 0.00645              |
|               | 210201                    | 0.00733         | 0.00730              |
|               | 210202                    | 0.00724         | 0.00750              |
|               | 220101                    | 0.00335         | 0.00270              |
|               | 220102                    | 0.00304         | 0.00270              |
|               | 220201                    | 0.00304         | 0.00280              |
|               | 220202                    | 0.00278         | 0.00250              |
| Total         |                           | 0.80809         | 0.80045              |



**Figure 2.9.1 :** Comparison of results for  $P_{i_1 i_2 i_3 j_1 j_2 j_3} [n_1][n_2][n_3]$  based on the proposed method and simulation procedure  $[(\mu_{11}, \mu_{12}, \mu_{21}, \mu_{22}, \mu_{31}, \mu_{32}) = (10, 20, 10, 20, 10, 20), (\lambda_{11}, \lambda_{12}, \lambda_{21}, \lambda_{22}, \lambda_{31}, \lambda_{32}) = (1, 2, 1, 2, 1, 2), q_{11} = q_{22} = q_{33} = 0.9, \rho_1 = 0.1, \rho_2 = 0.1, \rho_3 = 0.1, N = 3 \text{ and } N_s = 50000]$ .



**Figure 2.9.2 :** Comparison of results for  $P_{i_1 i_2 i_3 j_1 j_2 j_3} [n_1][n_2][n_3]$  based on the proposed method and simulation procedure  $[(\mu_{11}, \mu_{12}, \mu_{21}, \mu_{22}, \mu_{31}, \mu_{32}) = (10, 20, 10, 20, 10, 20), (\lambda_{11}, \lambda_{12}, \lambda_{21}, \lambda_{22}, \lambda_{31}, \lambda_{32}) = (3, 4, 3, 4, 3, 4), q_{11} = q_{22} = q_{33} = 0.9, \rho_1 = 0.2571, \rho_2 = 0.2571, \rho_3 = 0.2571, N = 4 \text{ and } N_s = 20000]$ .

## 2.10 DERIVATION OF THE FORWARD EQUATIONS IN A SYSTEM OF $M$ DEPENDENT HYPO(2)/HYPO(2)/1 QUEUES

Consider a system of  $M$  Hypo(2)/Hypo(2)/1 queues in which the customer who arrives at queue  $m$  has a probability of  $q_{mm'} \geq 0$  of joining queue  $m'$ , where  $m \in \{1, 2, \dots, M\}$ ,  $m' \in \{1, 2, \dots, M\}$  and  $\sum_{m'=1}^M q_{mm'} = 1$ .

Assume that for  $1 \leq m \leq M$ , the interarrival time  $T$  in queue  $m$  has a hypoexponential distribution in two phases with parameters  $\lambda_{m1}$ ,  $\lambda_{m2}$ , and the service time  $S$  in queue  $m$  has another hypoexponential distribution in two phases with parameters  $\mu_{m1}$ ,  $\mu_{m2}$ .

As in Section 2.2, let  $\Delta t > 0$  be a small increment in time and  $\tau_k = ((k-1)\Delta t, k\Delta t]$  a time interval,  $k=1, 2, \dots$ . Next let  $P_{i_1 j_1 i_2 j_2 \dots i_M j_M}^{(k)}[n_1][n_2] \dots [n_M]$  be the probability that at the end of the interval  $\tau_k$ , the number of customers in the system is  $n_m$  in queue  $m$ , the service process in queue  $m$  is in the state  $i_m$  and the arrival process in queue  $m$  is in the state  $j_m$ ,  $1 \leq m \leq M$ ,  $i_m \in \{0, 1, 2\}$  and  $j_m \in \{1, 2\}$ . Assume that

$$P_{i_1 j_1 i_2 j_2 \dots i_M j_M}^{(k)}[n_1][n_2] \dots [n_M] = \lim_{k \rightarrow \infty} P_{i_1 j_1 i_2 j_2 \dots i_M j_M}^{(k)}[n_1][n_2] \dots [n_M]$$

exists.

Let  $\mathbf{h}^{(k)}$  be the vector

$$\mathbf{h}^{(k)} = \left( i_1^{(k)}, j_1^{(k)}, i_2^{(k)}, j_2^{(k)}, \dots, i_M^{(k)}, j_M^{(k)}, n_1^{(k)}, n_2^{(k)}, \dots, n_M^{(k)} \right)$$

of which the components are respectively the values of  $i_1, j_1, i_2, j_2, \dots, i_M, j_M, n_1, n_2, \dots, n_M$  at the end of  $\tau_k$ . Again we refer to  $\mathbf{h}^{(k)}$  as the vector of characteristics of the queueing system at the end of  $\tau_k$ .

The value  $\mathbf{h}^{(k)}$  may be developed from  $\mathbf{h}^{(k-1)}$  after some appropriate activities in the interval  $\tau_k$ . The set of possible activities may be denoted by a set  $A = \{A_1, A_2, \dots, A_W\}$  where  $A_w = (A_{w1}, A_{w2}, \dots, A_{w3M})$ ,  $1 \leq w \leq W$ . The meanings of the components in  $A_w$  are explained in Table 2.10.1.

**Table 2.10.1 :** The meanings of the components  $A_{wj}$  in  $A_w$ ,  $1 \leq j \leq 2M$ .

| $j$       | $A_{wj}$  | Meaning                                                                                                                                                                   |
|-----------|-----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 1         | 1         | A transition in the state of the service process in queue 1 occurs in $\tau_k$ .                                                                                          |
| 1         | 0         | A transition in the state of the service process in queue 1 does not occur in $\tau_k$ .                                                                                  |
| 1         | -1        | Queue 1 is empty at the end of $\tau_{k-1}$ and whether a transition in the state of the service process in queue 1 has occurred in $\tau_k$ is not relevant.             |
| 2         | 1         | A transition in the state of the arrival process in queue 1 occurs in $\tau_k$ .                                                                                          |
| 2         | 0         | A transition in the state of the arrival process in queue 1 does not occur in $\tau_k$ .                                                                                  |
| $\Lambda$ | $\Lambda$ | $\Lambda$                                                                                                                                                                 |
| $2M-1$    | 1         | A transition in the state of the service process in queue $(M-1)$ occurs in $\tau_k$ .                                                                                    |
| $2M-1$    | 0         | A transition in the state of the service process in queue $(M-1)$ does not occur in $\tau_k$ .                                                                            |
| $2M-1$    | -1        | Queue $(M-1)$ is empty at the end of $\tau_{k-1}$ and whether a transition in the state of the service process in queue $(M-1)$ has occurred in $\tau_k$ is not relevant. |
| $2M$      | 1         | A transition in the state of the arrival process in queue $M$ occurs in $\tau_k$ .                                                                                        |
| $2M$      | 0         | A transition in the state of the arrival process in queue $M$ does not occur in $\tau_k$ .                                                                                |

The meanings of  $A_{wj}$  in for  $(2M + 1) \leq j \leq 3M$  are given below:

$$A_{w(2M+1)} = \left\{ \begin{array}{ll} 11, & \text{if the arriving customer in queue 1 stays back in queue 1.} \\ 12, & \text{if the arriving customer in queue 1 goes to queue 2.} \\ 13, & \text{if the arriving customer in queue 1 goes to queue 3.} \\ \Lambda, & \Lambda \\ 1(M-1), & \text{if the arriving customer in queue 1 goes to queue } (M-1). \\ 1M, & \text{if the arriving customer in queue 1 goes to queue } M. \\ -1, & \text{no customers arrive in queue 1 and it is not relevant to find out} \\ & \text{whether the arriving customer staying back or going elsewhere.} \end{array} \right.$$

$$A_{w(2M+2)} = \left\{ \begin{array}{ll} 21, & \text{if the arriving customer in queue 2 goes to queue 1.} \\ 22, & \text{if the arriving customer in queue 2 stays back in queue 2.} \\ 23, & \text{if the arriving customer in queue 2 goes to queue 3.} \\ \Lambda, & \Lambda \\ 2(M-1), & \text{if the arriving customer in queue 2 goes to queue } (M-1). \\ 2M, & \text{if the arriving customer in queue 2 goes to queue } M. \\ -1, & \text{no customers arrive in queue 2 and it is not relevant to find out} \\ & \text{whether the arriving customer staying back or going elsewhere.} \end{array} \right.$$

$$\Lambda \quad \Lambda \quad \Lambda$$

$$A_{w(3M)} = \left\{ \begin{array}{ll} M1, & \text{if the arriving customer in queue } M \text{ goes to queue 1.} \\ M2, & \text{if the arriving customer in queue } M \text{ goes to queue 2.} \\ M3, & \text{if the arriving customer in queue } M \text{ goes to queue 3.} \\ \Lambda, & \Lambda \\ M(M-1), & \text{if the arriving customer in queue } M \text{ goes to queue } (M-1). \\ MM, & \text{if the arriving customer in queue } M \text{ stays back in queue } M. \\ -1, & \text{no customers arrive in queue } M \text{ and it is not relevant to find out} \\ & \text{whether the arriving customer staying back or going elsewhere.} \end{array} \right.$$

For a given value of  $\mathbf{h}^{(k)}$ , we may use a computer to search all the possible combinations of  $\mathbf{h}^{(k-1)}$  and  $A_w$  which lead to  $\mathbf{h}^{(k)}$ . The results of the search may be summarized and recorded in a coded form as has been done in Sections 2.2 and 2.6.

Next, the codes for the corresponding balance equations similar to (2.2.2) and (2.6.2) may be obtained.

## 2.11 COMPUTATION OF THE VALUE OF $P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n_1][n_2] \wedge [n_M]$

Before solving the balance equations to obtain the stationary queue length distribution, we first introduce the following notations. Let

(a)  $P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n]$  be a value of  $P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n_1][n_2] \wedge [n_M]$  of which  $n_1 + n_2 + \dots + n_M = n$ .

(b)  $\{P [n_1][n_2] \wedge [n_M]\}$  the set consisting of all the possible  $P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n_1][n_2] \wedge [n_M]$ .

(c)  $\{P [n]\}$  a set formed by the  $\{P [n_1][n_2] \wedge [n_M]\}$  of which  $n_1 + n_2 + \dots + n_M = n$ .

(d)  $\{P [n], P [n+1], P [n+2]\}$  the set of equations of the form

$$\begin{aligned} & \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \wedge \sum_{i_M=0}^2 \sum_{j_M=1}^2 a_{i_1 j_1 i_2 j_2 \wedge i_M j_M} P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n] \\ & + \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \wedge \sum_{i_M=0}^2 \sum_{j_M=1}^2 b_{i_1 j_1 i_2 j_2 \wedge i_M j_M} P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n+1] \\ & + \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \wedge \sum_{i_M=0}^2 \sum_{j_M=1}^2 c_{i_1 j_1 i_2 j_2 \wedge i_M j_M} P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n+2] = 0 \end{aligned}$$

where  $a_{i_1 j_1 i_2 j_2 \wedge i_M j_M}$ ,  $b_{i_1 j_1 i_2 j_2 \wedge i_M j_M}$ , and  $c_{i_1 j_1 i_2 j_2 \wedge i_M j_M}$  are constants.

(e)  $\left( P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n_1] [n_2] \wedge [n_M] \mid \{P [0]\}, \{P [n+1]\} \right)$  an equation of the form

$$P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n_1] [n_2] \wedge [n_M] = \sum_{i'_1=0}^2 \sum_{j'_1=1}^2 \sum_{i'_2=0}^2 \sum_{j'_2=1}^2 \wedge \sum_{i'_M=0}^2 \sum_{j'_M=1}^2 d_{i'_1 j'_1 i'_2 j'_2 \wedge i'_M j'_M} P_{i'_1 j'_1 i'_2 j'_2 \wedge i'_M j'_M} [0] \\ + \sum_{i'_1=0}^2 \sum_{j'_1=1}^2 \sum_{i'_2=0}^2 \sum_{j'_2=1}^2 \wedge \sum_{i'_M=0}^2 \sum_{j'_M=1}^2 e_{i'_1 j'_1 i'_2 j'_2 \wedge i'_M j'_M} P_{i'_1 j'_1 i'_2 j'_2 \wedge i'_M j'_M} [n+1]$$

where  $d_{i'_1 j'_1 i'_2 j'_2 \wedge i'_M j'_M}$  and  $e_{i'_1 j'_1 i'_2 j'_2 \wedge i'_M j'_M}$  are constants.

With the above notations, the balance equations given in the coded form can be represented as

$$\{P [0], P [1]\} \quad (2.11.1)$$

and

$$\{P [n-1], P [n], P [n+1]\} \quad , n = 1, 2, \dots \quad (2.11.2)$$

To solve (2.11.1) and (2.11.2), we first combined the set of equations given by  $\{P [0], P [1]\}$  and  $\{P [0], P [1], P [2]\}$ . We then solve for  $P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n]$  in terms of the  $P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [2]$  for  $n = 0, 1$  to get

$$\left( P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n] \mid P [2] \right) \quad , \quad n = 0, 1. \quad (2.11.3)$$

From the equations represented by  $\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0] \mid P [2]\}$ , we get  $M$  sets of equations of the forms

$$\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0] [0] [0] \wedge [0] [2] \mid \{P [0] [0] [0] \wedge [0] [0]\}, \{P [0] [0] [0] \wedge [2] [0]\}, \\ , \wedge, \{P [2] [0] [0] \wedge [0] [0]\}, \{P [1] [1] [0] \wedge [0] [0]\} \\ , \{P [1] [0] [1] \wedge [0] [0]\}, \wedge, \{P [0] [0] [0] \wedge [1] [1]\} \} \quad (2.11.4)$$

$$\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0] [0] [0] \wedge [2] [0] \mid \{P [0] [0] [0] \wedge [0] [0]\}, \{P [0] [0] [0] \wedge [0] [2]\}, \\ , \wedge, \{P [2] [0] [0] \wedge [0] [0]\}, \{P [1] [1] [0] \wedge [0] [0]\} \\ , \{P [1] [0] [1] \wedge [0] [0]\}, \wedge, \{P [0] [0] [0] \wedge [1] [1]\} \} \quad (2.11.5)$$

$\wedge$

and

$$\begin{aligned} \{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [2][0][0] \wedge [0][0] \mid \{P [0][0][0] \wedge [0][0]\}, \{P [0][0][0] \wedge [0][2]\}, \\ , \wedge, \{P [0][2][0] \wedge [0][0]\}, \{P [1][1][0] \wedge [0][0]\} \\ , \{P [1][0][1] \wedge [0][0]\}, \wedge, \{P [0][0][0] \wedge [1][1]\} \} \end{aligned} \quad (2.11.6)$$

respectively.

From (2.11.4) and  $\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0][0][0] \wedge [0][1] \mid P [2]\}$  in (2.11.3), we get a set of equations of the form

$$\begin{aligned} \{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0][0][0] \wedge [0][1] \mid \{P [0][0][0] \wedge [0][0]\}, \{P [0][0][0] \wedge [2][0]\} \\ , \wedge, \{P [2][0][0] \wedge [0][0]\}, \{P [1][1][0] \wedge [0][0]\} \\ , \{P [1][0][1] \wedge [0][0]\}, \wedge, \{P [0][0][0] \wedge [1][1]\} \} \end{aligned} \quad (2.11.7)$$

Next from (2.11.5) and  $\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0][0][0] \wedge [1][0] \mid P [2]\}$  in (2.11.3), we get a set of equations of the form

$$\begin{aligned} \{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0][0][0] \wedge [1][0] \mid \{P [0][0][0] \wedge [0][0]\}, \{P [0][0][0] \wedge [0][2]\} \\ , \wedge, \{P [2][0][0] \wedge [0][0]\}, \{P [1][1][0] \wedge [0][0]\} \\ , \{P [1][0][1] \wedge [0][0]\}, \wedge, \{P [0][0][0] \wedge [1][1]\} \} \end{aligned} \quad (2.11.8)$$

$\wedge$

Similarly from (2.11.6) and  $\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [1][0][0] \wedge [0][0] \mid P [2]\}$  in (2.11.3), we get a set of equations of the form

$$\begin{aligned} \{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [1][0][0] \wedge [0][0] \mid \{P [0][0][0] \wedge [0][0]\}, \{P [0][0][0] \wedge [0][2]\} \\ , \wedge, \{P [0][2][0] \wedge [0][0]\}, \{P [1][1][0] \wedge [0][0]\} \\ , \{P [1][0][1] \wedge [0][0]\}, \wedge, \{P [0][0][0] \wedge [1][1]\} \} . \end{aligned} \quad (2.11.9)$$

The set of equations given by (2.11.7) to (2.11.9) and other similar equations may be combined to form

$$\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [1] \mid \{P [0]\}, \{P [2]\}\}. \quad (2.11.10)$$

From (2.11.10) and the set of equations of the form

$$\{P [1], P [2], P [3]\} ,$$

we get

$$\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [2] \mid \{P [0]\}, \{P [3]\}\} . \quad (2.11.11)$$

Similarly from the set of equations

$$\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n-1] \mid \{P [0]\}, \{P [n+1]\}\} \quad (2.11.12)$$

and the set of equations

$$\{P [n-1], P [n], P [n+1]\} \quad (2.11.13)$$

we get

$$\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n] \mid \{P [0]\}, \{P [n+1]\}\} \quad , \quad n=3, 4, \dots \quad (2.11.14)$$

When  $n=N$  is large enough, we may set each member of  $P [N+1]$  to be zero to obtain

$$\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [N] \mid \{P [0]\}, \{P [N+1]\}\} \cong \{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [N] \mid \{P [0]\}\} \quad (2.11.15)$$

for  $n = N-1, N-2, \dots, 1$ .

Substituting the left side of (2.11.15) into (2.11.14) when  $n = N-1$ , we get

$$\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [N-1] \mid \{P [0]\}, \{P [N]\}\} \cong \{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [N-1] \mid \{P [0]\}\} . \quad (2.11.16)$$

Similarly for  $n = N-2, N-3, N-4, \dots, 1$  we may repeat the substitution of  $P [n+1]$  into (2.11.14) and obtain

$$\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n] \mid \{P [0]\}\} . \quad (2.11.17)$$

When  $n = 1$ , we get from (2.11.17)

$$\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [1] \mid \{P [0]\}\}. \quad (2.11.18)$$

Substituting the left side of (2.11.18) into (2.11.1), we get

$$\{P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0] \mid \{P [0]\}\}. \quad (2.11.19)$$

An inspection of (2.11.19) reveals that among the  $2^M$  equations represented by (2.11.19), only  $(2^M - 1)$  of them are linearly independent of each other. Hence, we need to include another linearly independent equation so that the resulting system of equations has a unique solution. Equating the sum of the left sides of (2.11.15) to (2.11.17) to the sum of the right sides of (2.11.15) to (2.11.17), we get an equation of the form

$$\begin{aligned} & \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \wedge \sum_{i_M=0}^2 \sum_{j_M=1}^2 \sum_{\substack{n_1=0 \\ n_1+n_2+\Lambda+n_M \geq 1}}^N \sum_{n_2=0}^N \wedge \sum_{n_M=0}^N P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n_1][n_2] \wedge [n_M] \\ &= \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \wedge \sum_{i_M=0}^2 \sum_{j_M=1}^2 C_{i_1 j_1 i_2 j_2 \wedge i_M j_M} P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0][0] \wedge [0] \end{aligned}$$

where the  $C_{i_1 j_1 i_2 j_2 \wedge i_M j_M}$  are constants, or

$$\begin{aligned} & 1 - \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \wedge \sum_{i_M=0}^2 \sum_{j_M=1}^2 P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0][0] \wedge [0] \\ &= \sum_{i_1=0}^2 \sum_{j_1=1}^2 \sum_{i_2=0}^2 \sum_{j_2=1}^2 \wedge \sum_{i_M=0}^2 \sum_{j_M=1}^2 C_{i_1 j_1 i_2 j_2 \wedge i_M j_M} P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0][0] \wedge [0]. \end{aligned} \quad (2.11.20)$$

Equation (2.11.20) together with  $(2^M - 1)$  equations chosen from (2.11.19) will form a set of equations in  $2^M$  unknowns. Solving the set of  $2^M$  equations, we get the numerical answers for the  $P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0][0] \wedge [0]$ .

Then, from (2.11.17) and the values of the  $P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [0][0] \wedge [0]$ , we can get the numerical answers for  $P_{i_1 j_1 i_2 j_2 \wedge i_M j_M} [n_1][n_2] \wedge [n_M]$ , for the case when  $n_1 + n_2 + \Lambda + n_M \leq N$ .