

```

function [rewseen,stateseen] = eg_7_5_episode(n_rw_states)
% EG_7_5_EPISODE - simulate the states and rewards for a markov chain
% where with a fixed probability p we cycle back to our current state and
% with a fixed probability 1-p we transition to the state to the right of
% the current state.
%
% The reward is +1 on entering the rightmost terminal state.
%
% n_rw_states: the number of non-terminal states
%
% we return states in the range [1,n_rw_states+1].
%
% Written by:
% --
% John L. Weatherwax          2007-12-07
%
% email: wax@alum.mit.edu
%
% Please send comments and especially bug reports to the
% above email address.
%
%-----

% the probabiilty of a transition=p (q=probablity we stay in the same state):
p = 0.5; q = 1-p;
%p = 0.25; q = 1-p;
%p = 0.05; q = 1-p;

% start at the left most state:
st = 1; stateseen = [st]; rewseen = [];

while( st < (n_rw_states+1) )
    % go forward sometimes; stay at the same location otherwise:
    if( rand<p )
        stp1=st+1;
    else
        stp1=st;
    end

    % assign a reward for this step ... do the most common case first:
    if( (stp1==(n_rw_states+1)) )
        rew = 0;
    else
        rew = +1;
    end

    % save everything:
    rewseen = [rewseen, rew];
    stateseen = [stateseen, stp1];
    st = stp1;
end

```