

**Question**

In the branching chain obtained when considering the disappearance of family lines suppose that the number of male offspring of any male individual has a binomial distribution with  $n = 10$  and  $p = \frac{1}{4}$ , independently of the number of offspring of any other male. Find the 1-step transition probability  $p_{jk}$  for the total number of males in a generation.

**Answer**

Let  $Z_i$  be the number of male children produced by the  $i$ -th male in a generation.

Then  $Z_i \sim B\left(10, \frac{1}{4}\right)$

If in generation  $m$  there are  $j$  males then the number of males in generation  $m + 1$  is  $X_{m+1} = Z_1 + \dots + Z_j$

So  $X_{m+1}$  is a sum of  $j$  i.i.d. binomial r.v.'s and so  $X_{m+1} \sim B\left(10j, \frac{1}{4}\right)$  so

$$p_{jk} = \begin{cases} \binom{10j}{k} \left(\frac{1}{4}\right)^k \left(\frac{3}{4}\right)^{10j-k} & \text{if } k \leq 10j \\ 0 & \text{otherwise} \end{cases}$$