



Let  $T_{AD}$  denote number of transitions from  $A$  to  $D$  and  $N_A$  denote total transitions from  $A$ .

Let  $P(A \rightarrow_D B)$  denote the probability of transitioning from  $A$  to  $D$ , and then  $D$  to  $B$ .

Let  $P(B|A)$  denote the probability of transitioning from  $A$  to  $B$ .

$$\begin{aligned}
 P(A \rightarrow_D B) &= P(D|A) \cdot P(B|D) \\
 &= \frac{T_{AD}}{N_A} \cdot \frac{T_{DB}}{N_D} \\
 &= \frac{T_{AD} \cdot T_{DB} / N_D}{N_A}
 \end{aligned}$$

This leads to the following algorithm:

- When non-terminal node  $D$  is deleted, for every state  $A$  that transitions into  $D$ :
  - Make a copy of transition counts of  $A$
  - Multiply these counts by  $N_D$
  - Iterate over every state  $B$  that  $D$  transitions to ( $A \neq B$ ), and add  $T_{AD} \cdot T_{DB}$  (original counts) to the transition count of  $A$  to  $B$ .
  - Divide all counts by their greatest common divisor to ensure integers remain small.