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December 1st, 2014 - Kemeny J Snell J 1960 Finite Markov chains originally published by Van Nostrand Publishing Company Springer Verlag 3rd printing 1983 Google Scholar Kijima M 1997 Markov processes for stochastic modelling

Markov chain Encyclopedia of Mathematics

October 29th, 2016 - The theory of Markov chains was created by A A Markov who in 1907 initiated the study of sequences of dependent trials and related sums of random variables Let the state space be the set of natural numbers or a finite subset thereof

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Markov chain Wikipedia

October 29th, 2018 - Reversible Markov chains are common in Markov chain Monte Carlo MCMC approaches because the detailed balance equation for a desired distribution π necessarily implies that the Markov chain has been constructed so that π is a steady state distribution

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Markov chain ergodic Encyclopedia of Mathematics

February 6th, 2011 - The trajectories of an ergodic Markov chain satisfy the ergodic theorem If f is a function on the state space of the chain then in the discrete time case while in the continuous time case the sum on the left is replaced by an integral

Markov Chains and Applications University of Chicago

November 3rd, 2018 - most commonly discussed stochastic processes is the Markov chain Section 2 defines Markov chains and goes through their main properties as well as some interesting examples of the actions that can be performed with Markov chains The conclusion of this section is the proof

of a fundamental central limit theorem for Markov chains

Chapter 1 Markov Chains Yale University

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