

Denumerable Markov Chains

John G. Kemeny J. Laurie Snell
Anthony W. Knapp

Springer-Verlag New York Heidelberg Berlin

Denumerable Markov Chains

Zhenting Hou, Qingfeng Guo



Denumerable Markov Chains:

Denumerable Markov Chains John G. Kemeny, 1976 **Denumerable Markov Chains** John G. Kemeny, J. Laurie Snell, Anthony W. Knapp, 2012-07-15 With the first edition out of print we decided to arrange for republication of Denumerable Markov Chains with additional bibliographic material The new edition contains a section Additional Notes that indicates some of the developments in Markov chain theory over the last ten years As in the first edition and for the same reasons we have resisted the temptation to follow the theory in directions that deal with uncountable state spaces or continuous time A section entitled Additional References complements the Additional Notes J W Pitman pointed out an error in Theorem 9.53 of the first edition which we have corrected More detail about the correction appears in the Additional Notes Aside from this change we have left intact the text of the first eleven chapters The second edition contains a twelfth chapter written by David Griffeath on Markov random fields We are grateful to Ted Cox for his help in preparing this material Notes for the chapter appear in the section Additional Notes J G K J L S A W K *Denumerable Markov Chains* Wolfgang Woess, 2009 Markov chains are among the basic and most important examples of random processes This book is about time homogeneous Markov chains that evolve with discrete time steps on a countable state space A specific feature is the systematic use on a relatively elementary level of generating functions associated with transition probabilities for analyzing Markov chains Basic definitions and facts include the construction of the trajectory space and are followed by ample material concerning recurrence and transience the convergence and ergodic theorems for positive recurrent chains There is a side trip to the Perron Frobenius theorem Special attention is given to reversible Markov chains and to basic mathematical models of population evolution such as birth and death chains Galton Watson process and branching Markov chains A good part of the second half is devoted to the introduction of the basic language and elements of the potential theory of transient Markov chains Here the construction and properties of the Martin boundary for describing positive harmonic functions are crucial In the long final chapter on nearest neighbor random walks on typically infinite trees the reader can harvest from the seed of methods laid out so far in order to obtain a rather detailed understanding of a specific broad class of Markov chains The level varies from basic to more advanced addressing an audience from master's degree students to researchers in mathematics and persons who want to teach the subject on a medium or advanced level Measure theory is not avoided careful and complete proofs are provided A specific characteristic of the book is the rich source of classroom tested exercises with solutions **Denumerable Markov Chains**, 1966 *Markov Chains* John G. Kemeny, James Laurie Snell, Anthony W. Knapp, 1966 Ch'i Tz'u K'o Lieh Ma-erh-k'o-fu Kuo Ch'eng Zhenting Hou, Qingfeng Guo, 1988 Markov processes play an important role in the study of probability theory Homogeneous denumerable Markov processes are among the main topics in the theory and have a wide range of application in various fields of science and technology for example in physics cybernetics queuing theory and dynamical programming This book is a detailed

presentation and summary of the research results obtained by the authors in recent years Most of the results are published for the first time Two new methods are given one is the minimal nonnegative solution the second the limit transition method With the help of these two methods the authors solve many important problems in the framework of denumerable Markov processes

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physics cybernetics queuing theory and dynamical programming This book is a detailed presentation and summary of the research results obtained by the authors in recent years Most of the results are published for the first time Two new methods are given one is the minimal nonnegative solution the second the limit transition method With the help of these two methods the authors solve many important problems in the framework of denumerable Markov processes **Topics on**

Regenerative Processes Vladimir V. Kalashnikov, 1994-06-27 Regenerative processes are a popular subject in pure and applied probability as well as in engineering particularly simulation This book provides important insight into new methods for investigating regenerative processes Quantitative estimates play the key role in the book and all developed methods support possibilities for obtaining such estimates including probability metrics test functions crossing and coupling These methods are applied to a variety of problems such as Markov chains simulation queueing systems storage and reliability The book illustrates a unique application of the theory of probability metrics for examining regenerative processes and it elaborates on the criteria required for uniform in time stability of wide sense regenerative processes New accurate bounds of distribution functions of first occurrence times for regenerative models are also presented

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