

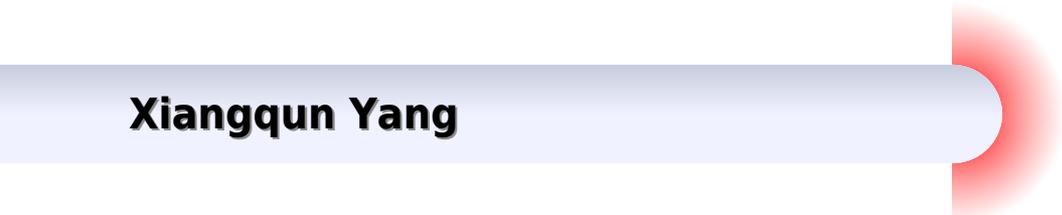
Denumerable Markov Chains

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

Springer-Verlag New York Heidelberg Berlin

Denumerable Markov Chains

Xiangqun Yang



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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Denumerable Markov Decision Chains Rommert Dekker,1985 *Mathematical Methods in Queuing Theory* Vladimir V. Kalashnikov,2013-04-18 The material of this book is based on several courses which have been delivered for a long time at the Moscow Institute for Physics and Technology Some parts have formed the subject of lectures given at various universities throughout the world Freie Universitat of Berlin Chalmers University of Technology and the University of Goteborg University of California at Santa Barbara and others The subject of the book is the theory of queues This theory as a mathematical discipline begins with the work of A Erlang who examined a model of a telephone station and obtained the famous formula for the distribution of the number of busy lines which is named after him Queueing theory has been applied to the study of numerous models emergency aid road traffic computer systems etc Besides it has lead to several related disciplines such as reliability and inventory theories which deal with similar models Nevertheless many parts of the theory of queues were developed as a pure science with no practical applications The aim of this book is to give the reader an insight into the mathematical methods which can be used in queueing theory and to present examples of solving problems with the help of these methods Of course the choice of the methods is quite subjective Thus many prominent results have not even been mentioned **Homogeneous Denumerable Markov Processes** Zhenting Hou,Qingfeng Guo,2012-01-16 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 **Encyclopaedia of Mathematics** M. Hazewinkel,2013-11-11

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