



Textbooks in Mathematics

Wolfgang Woess

Denumerable Markov Chains

**Generating Functions
Boundary Theory
Random Walks on Trees**



European Mathematical Society

Denumerable Markov Chains

**John G. Kemeny, James Laurie
Snell, Anthony W. Knapp**



Denumerable Markov Chains:

Denumerable Markov Chains John G. Kemeny, J. Laurie Snell, Anthony W. Knapp, 2012-12-06 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 **Denumerable Markov Chains** John G. Kemeny, 1976 *Denumerable Markov Chains* Byron A. Rose, 1963 **Homogeneous Denumerable**

Markov Processes Zhenting Hou, Qingfeng Guo, 2012-12-06 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, queueing 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 Denumerable Markov Chains John G. Kemeny,James Laurie Snell,Anthony W. Knapp,1966 *Denumerable Markov Chains* John G. Kemeny,James Laurie Snell,Anthony W. Knapp,1976 Denumerable Markov Chains John G. Kemeny,1966 Denumerable Markov Chains. [By] John G. Kemeny ... J. Laurie Snell ... Anthony W. Knapp John G. Kemeny,Anthony W. Knapp,James Laurie SNELL,1966 **On Weak Lumpability of Denumerable Markov Chains** James Ledoux (mathématicien.),1994 *The Construction Theory of Denumerable Markov Processes* Xiangqun Yang,1990-12-21 Reaches the forefront of research in the construction theory of denumerable Markov processes and gives impetus to the development of probability theory Introduces Markov processes and their construction surveys research in the field and presents the author s original results which include complete solutions to some important problems many published here for the first time in English Complete solutions are given for two key construction problems birth death processes and two sided birth death processes *On Weak Lumpability of Denumerable Markov Chains* James Ledoux,1994 *Markov Chains with Denumerable State Spaces* Thomas Daniel Yates,1977

Quasi-Stationary Distributions for Absorbing Continuous-Time Denumerable Markov Chains David C. Flaspohler,CLEMSON UNIV S C DEPT OF MATHEMATICAL SCIENCES.,1971 The stationary conditional doubly limiting conditional and limiting conditional mean ratio quasi stationary distributions are given for continuous time Markov Chains with denumerable state space Author **Denumerable Markov Decision Chains** Rommert Dekker,1985 **Stability Problems for Stochastic Models: Theory and Applications** Alexander Zeifman,Victor Korolev,Alexander Sipin,2021-03-05 The aim of this Special Issue of Mathematics is to commemorate the outstanding Russian mathematician Vladimir Zolotarev whose 90th birthday will be celebrated on February 27th 2021 The present Special Issue contains a collection of new papers by participants in sessions of the International Seminar on Stability Problems for Stochastic Models founded by Zolotarev Along with research in probability distributions theory limit theorems of probability theory stochastic processes mathematical statistics and queuing theory this collection contains papers dealing with applications of stochastic models in modeling of pension schemes modeling of extreme precipitation construction of statistical indicators of scientific publication importance and other fields *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

The Ergodicity of Denumerable State Nonhomogeneous Markov Chains Robert A. Sulanke,1970 **Encyclopaedia of Mathematics** M. Hazewinkel,2013-11-11

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