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Stats - Markov Chains (1 of 38) What are Markov Chains: An
Introduction Markov Chains - Part 1 Markov Chain 01| Introduction
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2. Continuous-time Markov chains I 2.1 Q-matrices and their
exponentials 2.2 Continuous-time random processes 2.3 Some
properties of the exponential distribution 2.4 Poisson processes 2.5
Birth processes 2.6 Jump chain and holding times 2.7 Explosion 2.8
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Markov Chains - statslab.cam.ac.uk

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J. R. Norris. In this rigorous account the author studies both discrete-time and continuous-time chains. A distinguishing feature is an introduction to more advanced topics such as martingales and potentials, in the established context of Markov chains. There are applications to simulation, economics, optimal control, genetics, queues and many other topics, and a careful selection of exercises and examples drawn both from theory and practice.

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Mathematics - 237 pages. 2 Reviews. Publisher Description
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Two excellent introductions are James Norris's "Markov Chains" and Pierre Bremaud's "Markov Chains: Gibbs fields, Monte Carlo simulation, and queues". Both books assume a motivated student who is somewhat mathematically mature, though Bremaud reviews basic probability before he gets going. Markov Chains - J. R. Norris - Google Books

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Markov Chains - Cambridge Core

Professor James Norris ... Averaging over fast variables in the fluid limit for Markov chains: application to the supermarket model with memory. JR Norris \square Annals of Applied Probability (2012) Hastings-Levitov Aggregation in the Small-Particle Limit. J Norris, A Turner

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Weak convergence of the localized disturbance flow to the coalescing Brownian flow. J Norris, A Turner. \square The Annals of Probability. (2011) 43, 935. (DOI: 10.1214/13-AOP845)

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I'm having some difficulty understanding a proof in James ('Chuck') Norris book on markov chains. Let P be irreducible and aperiodic, with an invariant distribution ...

Chuck Norris' Coupling of Markov Chains: An Invariant ...

James Ritchie Norris (born 29 August 1960) is a mathematician working in probability theory and stochastic analysis. He is the

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Professor of Stochastic Analysis in the Statistical Laboratory, University of Cambridge.. He has made contributions to areas of mathematics connected to probability theory and mathematical analysis, including Malliavin calculus, heat kernel estimates, and mathematical ...

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Markov Chains / Edition 1 by J. R. Norris | 9780521633963 ...

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