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A Discrete Transition to Advanced Mathematics

An iid sequence is a very special kind of Markov chain; whereas a Markov chain's future is allowed (but

not required) to depend on the present state, an iid sequence's future does not depend on the present state at all.

1 Discrete-time Markov chains - Columbia University

The authors utilize a clear writing style and a wealth of examples to develop an understanding of discrete mathematics and critical thinking skills. While including many traditional topics, the text offers innovative material throughout.

A Discrete Transition to Advanced Mathematics (Pure and

Lecture notes on Markov chains Olivier Leveque, olivier.leveque@nu.ie, National University of Ireland, Maynooth, August 2-5, 2011
1 Discrete-time Markov chains 1.1 Basic definitions and Chapman-Kolmogorov equation ... A Markov chain is a discrete-time stochastic process $(X_n; n \geq 0)$ such that

Lecture notes on Markov chains 1 Discrete-time Markov chains

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