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A second course in
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Press, New York.

Lawler, G. F. (2006).
Introduction to
stochastic processes.
Chapman and Hall,
Boca Raton, Florida.

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The transition matrix P for this Markov chain is given by $p(i, i + 1) = p$, $p(i, i - 1) = 1 - p$, $0 < i < N$, 12

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with $p(i,j) = 0$ for
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Continuous time

Markov chains; Optimal
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This course is an introduction to Markov chains, random walks, martingales, and Galton-Watson tree.

The course requires basic knowledge in probability theory and linear algebra including conditional expectation and matrix.

Recommended

Textbooks. Levin,

David Asher, Y. Peres,

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