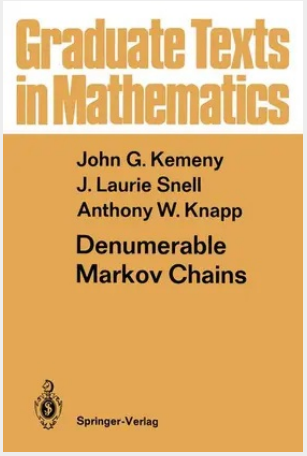
Kemeny / Snell / Knapp

Denumerable Markov Chains

with a chapter of Markov Random Fields by David Griffeath



With the first edition out of print, we decided to arrange for republi cation of Denumerrible Markov Ohains 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.

This textbook provides a systematic treatment of denumerable Markov chains, covering both the foundations of the subject and some in topics in potential theory and boundary theory. The book is a careful exposition with special emphasis on the clarity of style and presentation.

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