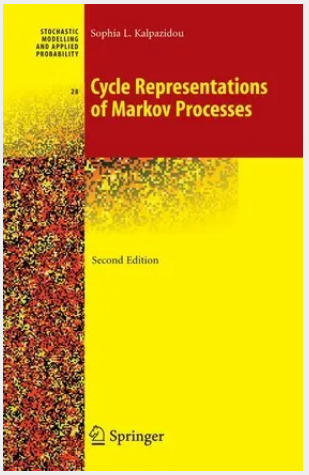
Kalpazidou

Cycle Representations of Markov Processes

This book provides new insight into Markovian dependence via the cycle decompositions. It presents a systematic account of a class of stochastic processes known as cycle (or circuit) processes - so-called because they may be defined by directed cycles. An important application of this approach is the insight it provides to electrical networks and the duality principle of networks. This expanded second edition adds new advances, which reveal wide-ranging interpretations of cycle representations such as homologic decompositions, orthogonality equations, Fourier series, semigroup equations, and disintegration of measures. The text includes chapter summaries as well as a number of detailed illustrations.

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