

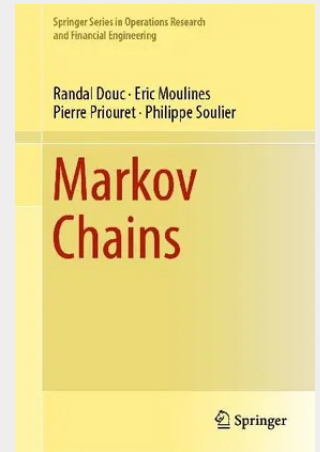
Markov Chains

This book covers the classical theory of Markov chains on general state-spaces as well as many recent developments. The theoretical results are illustrated by simple examples, many of which are taken from Markov Chain Monte Carlo methods. The book is self-contained, while all the results are carefully and concisely proven. Bibliographical notes are added at the end of each chapter to provide an overview of the literature.

Part I lays the foundations of the theory of Markov chain on general states-space. Part II covers the basic theory of irreducible Markov chains on general states-space, relying heavily on regeneration techniques. These two parts can serve as a text on general state-space applied Markov chain theory. Although the choice of topics is quite different from what is usually covered, where most of the emphasis is put on countable state space, a graduate student should be able to read almost all these developments without any mathematical background deeper than that needed to study countable state space (very little measure theory is required).

Part III covers advanced topics on the theory of irreducible Markov chains. The emphasis is on geometric and subgeometric convergence rates and also on computable bounds. Some results appeared for a first time in a book and others are original. Part IV are selected topics on Markov chains, covering mostly hot recent developments.

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96,29 €

89,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9783319977034

Medium: Buch

ISBN: 978-3-319-97703-4

Verlag: Springer

Erscheinungstermin: 03.01.2019

Sprache(n): Englisch

Auflage: 1. Auflage 2018

Serie: Springer Series in Operations Research and Financial Engineering

Produktform: Gebunden

Gewicht: 1455 g

Seiten: 757

Format (B x H): 160 x 241 mm

