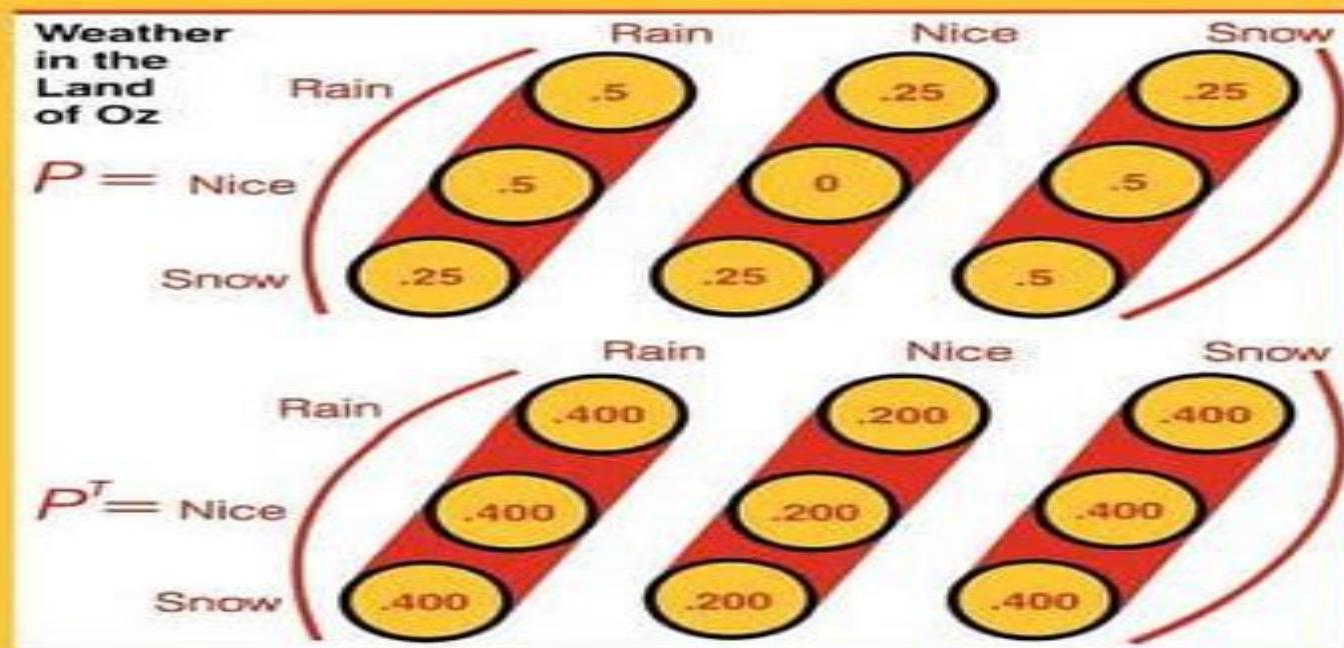


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# Finite Markov Chains



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## **Finite Markov Chains:**

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**Certain Examples of Finite Markov Chains** Stephen Esrael Spielberg, 1958 **Introduction to Finite Markov Chains** Richard L. Lewis, 1962 **The Identifiability Problem for Functions of Finite Markov Chains** Edgar John Gilbert, 1958 **Finite Markov Chains** John G. Kemeny, 1960 Markov Chain Models — Rarity and Exponentiality J. Keilson, 2012-12-06 in failure time distributions for systems modeled by finite chains This introductory chapter attempts to provide an over view of the material and ideas covered The presentation is loose and fragmentary and should be read lightly initially Subsequent perusal from time to time may help tie the material together and provide a unity less readily obtainable otherwise The detailed presentation begins in Chapter 1 and some readers may prefer to begin there directly O l Time Reversibility and Spectral Representation Continuous time chains may be discussed in terms of discrete time chains by a

uniformizing procedure 2.1 that simplifies and unifies the theory and enables results for discrete and continuous time to be discussed simultaneously. Thus if  $N(t)$  is any finite Markov chain in continuous time governed by transition rates  $v_{mn}$  one may write for  $t \geq 0$   $P_{mn}(t) = P(N(t) = n | N(0) = m) = \exp \left( -\sum_{k \neq n} v_{mk} t \right) \left( 1 + \sum_{k \neq n} v_{mk} t \right)$  where  $v = \max_{m,n} v_{mn}$  and  $\sum_{k \neq n} v_{mn} = 1$ . Hence  $N(t)$  where is governed by  $v_{mn}$  is a Poisson process of rate  $v$  independent of  $N(t)$ . Time reversibility is important for many reasons. A. The only broad class of tractable chains suitable for stochastic models is the time reversible class.

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