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## Markov Chains - University of Cambridge

Markov Chains These notes contain material prepared by colleagues who have also presented this course at Cambridge, especially James Norris. The material mainly comes from books of Norris, Grimmett & Stirzaker, Ross, Aldous & Fill, and Grinstead & Snell. Many of the examples are classic and ought to occur in any sensible course on Markov chains.

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The main references for this book are [2], [3] and also Part 1B/3 courses at University of Cambridge. 1.2 Necessary

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In 1985 he was elected to the Professorship of Mathematical Statistics, University of Cambridge, where he remained until 1992, serving as Director of the Statistical Laboratory between 1987 and 1991. Following this, he held the Chair of Mathematical Sciences jointly with the Mathematics and Statistics Groups at the University of Bath.

## David Williams (mathematician) - Wikipedia

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A Markov chain is a mathematical system that experiences transitions from one state to another according to certain probabilistic rules. The defining characteristic of a Markov chain is that no matter how the process arrived at its present state, the possible future states are fixed. In other words, the probability of transitioning to any particular state is dependent solely on the current state and time elapsed.

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