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space is finite and all states communicate (that is, the Markov chain is irreducible) then in the long run, regardless of the initial condition, the Markov chain converges to a unique stationary distribution. Mon, 05 Nov 2018 22:00:00 GMT MARKOV CHAINS: BASIC THEORY - University of Chicago - We refer to this Markov chain as the general random walk on \mathbb{Z}/n . Rather than starting at ... For general Markov chains there is no relation between the entries of the rows (or columns) except as specified by (0.1.1.1). Note that the transition matrix of the general random walk on \mathbb{Z}/n has the additional property that the entries are all positive. Sun, 11 Nov 2018 04:28:00 GMT 0.1 Markov Chains - Stanford University - An introduction to Markov chains This lecture will be a general overview of basic concepts relating to Markov chains, and some properties useful for Markov chain Monte Carlo sampling techniques. Thu, 26 Apr 2018 13:32:00 GMT An introduction to Markov chains - MIT Mathematics - Lecture notes on Markov chains ... August 2-5, 2011 1 Discrete-time Markov chains 1.1 Basic definitions and Chapman-Kolmogorov equation (Very) short reminder on conditional probability. Let A, B, C be events. ... is an irreducible Markov chain, periodic with period 2. 4. 1.2.1 Recurrent and transient states Lecture notes on Markov chains 1

Discrete-time Markov chains - general state space Markov chains and use this characterization to develop an easily checked, necessary and sufficient condition for irreducibility of a Markov chain. All that is required is that the transition matrix is invertible. When is Eaton's Markov chain irreducible? - arxiv.org -

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