Finite Markov Processes and Their Applications

By Marius Iosifescu

Dover Publications. Paperback. Book Condition: New. Paperback. 304 pages. Dimensions: 8.3in. x 5.3in. x 0.7in.A self-contained treatment of finite Markov chains and processes, this text covers both theory and applications. Author Marius Iosifescu, vice president of the Romanian Academy and director of its Center for Mathematical Statistics, begins with a review of relevant aspects of probability theory and linear algebra. Experienced readers may start with the second chapter, a treatment of fundamental concepts of homogeneous finite Markov chain theory that offers examples of applicable models. The text advances to studies of two basic types of homogeneous finite Markov chains: absorbing and ergodic chains. A complete study of the general properties of homogeneous chains follows. Succeeding chapters examine the fundamental role of homogeneous infinite Markov chains in mathematical modeling employed in the fields of psychology and genetics; the basics of nonhomogeneous finite Markov chain theory; and a study of Markovian dependence in continuous time, which constitutes an elementary introduction to the study of continuous parameter stochastic processes. This item ships from multiple locations. Your book may arrive from Roseburg,OR, La Vergne,TN. Paperback.

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