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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 concepts Basic concepts explain why we are interested in such a topic. 1.2.1 Markov chains We have a countable set of states. It is possible to stay at any of them and in each step we have

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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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