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A Markov chain is a stochastic model describing a sequence of possible events in which the probability of each event depends only on the state attained in the previous event.. In probability theory and related fields, a Markov process, named after the Russian mathematician Andrey Markov, is a stochastic process that satisfies the Markov property (sometimes characterized as "memorylessness").

Markov chain - Wikipedia

A Markov decision process is a 4-tuple (S, A, P, R) , where S is a finite set of states, A is a finite set of actions (alternatively, $A(s)$ is the finite set of actions available from state s), $P(s, a, s') = P(s' | s, a)$ is the probability that action a in state s at time t will lead to state s' at time $t+1$, $R(s, a)$ is the immediate reward (or expected immediate reward) received after transitioning from state s to state s' ...

Markov decision process - Wikipedia

1 Introduction to Markov Chain Monte Carlo Charles J. Geyer 1.1 History Despite a few notable uses of simulation of random processes in the pre-computer era

Introduction to Markov Chain Monte Carlo

C. E. Rasmussen & C. K. I. Williams, Gaussian Processes for Machine Learning, the MIT Press, 2006, ISBN 026218253X. 2006 Massachusetts Institute of Technology.c www ...

Gaussian Processes for Machine Learning

Econometric Modelling of Markov-Switching Vector Autoregressions using MSVAR for Ox BY HANS-MARTIN KROLZIG Institute of Economics and Statistics and Nuffield College, Oxford.

Econometric Modelling of Markov-Switching Vector

preferable to acting as if the shift from c_1 to c_2 was a deterministic event. Permanence of the shift would be represented by $p_{22} = 1$, though the Markov formulation invites the more general possibility that $p_{22} < 1$. Certainly in the case of business cycles or financial crises,

Regime-Switching Models

Probability Theory: The Coupling Method Frank den Hollander Mathematical Institute, Leiden University, P.O. Box 9512, 2300 RA Leiden, The Netherlands

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Economic Research - Federal Reserve Bank of San Francisco

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Contents 1 Introduction to Probability Theory 11 1.1 The Binomial Asset Pricing Model..... 11 1.2 Finite Probability Spaces 16

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