

Markov Chains

Editorial Board:

R. Gill (Utrecht)

B.D. Ripley (Oxford)

S. Ross (Berkeley)

M. Stein (Chicago)

D. Williams (Bath)

This series of high quality upper-division textbooks and expository monographs covers all areas of stochastic applicable mathematics. The topics range from pure and applied statistics to probability theory, operations research, mathematical programming, and optimization. The books contain clear presentations of new developments in the field and also of the state of the art in classical methods. While emphasizing rigorous treatment of theoretical methods, the books contain important applications and discussions of new techniques made possible by advances in computational methods.

Markov Chains

J. R. Norris
University of Cambridge

CAMBRIDGE UNIVERSITY PRESS
Cambridge, New York, Melbourne, Madrid, Cape Town, Singapore, São Paulo, Delhi

Cambridge University Press
32 Avenue of the Americas, New York, NY 10013-2473, USA

www.cambridge.org
Information on this title: www.cambridge.org/9780521633963

© Cambridge University Press 1997

This publication is in copyright. Subject to statutory exception
and to the provisions of relevant collective licensing agreements,
no reproduction of any part may take place without the written
permission of Cambridge University Press.

First published 1997
First paperback edition 1998
15th printing 2009

Printed in the United States of America

A catalog record for this publication is available from the British Library.

Library of Congress Cataloging in Publication Data

Norris, J. R. (James R.)
Markov chains / J. R. Norris.
p. cm. – (Cambridge series on statistical and probabilistic mathematics ; no. 2)
Includes bibliographical references and index.
ISBN 0-521-48181-3 (pbk.)
1. Markov processes. I. Title. II. Series.
QA274.7.N67 1997
519.2'33–dc20

96-31570
CIP

ISBN 978-0-521-48181-6 hardback
ISBN 978-0-521-63396-3 paperback

Cambridge University Press has no responsibility for the persistence or
accuracy of URLs for external or third-party Internet Web sites referred to in
this publication and does not guarantee that any content on such Web sites is,
or will remain, accurate or appropriate. Information regarding prices, travel
timetables, and other factual information given in this work are correct at
the time of first printing, but Cambridge University Press does not guarantee
the accuracy of such information thereafter.

For my parents

