
Further reading

We gather here the references for further reading which have appeared in the text. This may provide a number of starting points for your exploration of the vast literature on Markov processes and their applications.

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W.R. Gilks, S. Richardson and D.J. Spiegelhalter, *Markov Chain Monte Carlo in Practice*, Chapman and Hall, London, 1996.

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S.M. Ross, *Applied Probability Models with Optimization Applications*, Holden–Day, San Francisco, 1970.

- D.W. Stroock, *Probability Theory – An Analytic View*, Cambridge University Press, 1993.
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