



Markovian: $p(X_t | X_0 = x_0, X_1 = x_1, \dots, X_{t-1} = x_{t-1}) = p(X_t | X_{t-1} = x_{t-1})$

Markov Property $\iff (X_t \perp X_0, \dots, X_{t-2} | X_{t-1})$