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Markov chains; Stationary distributions of a markov chain; Markov pure jump processes; Second order processes; Continuity, integration, and differentiation of second order processes; Stochastic differential equations, estimation theory, and spectral distribution.

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Introduction to Stochastic Processes - Lecture Notes (with 33 illustrations) Gordan Žitković
Department of Mathematics The University of Texas at Austin

Introduction to Stochastic Processes - Lecture Notes

Question: Chapter 1 of "introduction to Stochastic Processes" by Hoel Port and Stone. Page 41.
Exercise 2 P... At each trial a ball is chosen at random from each of the boxes, and the two balls are put back in the opposite boxes. Let X_0 denote the number of black balls initially in box 1 and, for $n \geq 1$, let X_n denote the number of black balls in box 1 after the n th trial. Find the transition function of the Markov chain X_n , $n \geq 0$.

Chapter 1 Of "introduction To Stochastic Processes ...

1. In your text, Introduction to Stochastic Processes, by Hoel, Port, and Stone, read Sections 6.3 and 6.4. Then solve the following exercises in Chapter 6: (a) Exercise 13 (b) Exercise 15 (c) Exercise 21 (d) Exercise 23
2. Several of the next questions refer to the "Sleeping Beauty" Markov pure jump process that appeared on Homework #7.

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