

TABLE OF CONTENTS

1. RESTRICTING THE RANGE

1. Summary of chapters 1 and 2	1
2. Inequalities	4
3. Standard transitions	8
4. Recurrence	10
5. Restricting the range	12
6. The Markov property	18
7. The convergence of X_J to X	20
8. The distribution of γ_J given X_J	25
9. The joint distribution of $\{X_J\}$	30
10. The convergence of Q_J to Q	43
11. The distribution of X given X_J	51

2. RESTRICTING THE RANGE; APPLICATIONS

1. Foreword	64
2. The generator	64
3. A theorem of Lévy	68
4. Determining the time scale	71
5. A theorem of Williams	77
6. Transformation of time	78
7. The transient case	89

3. CONSTRUCTING THE GENERAL MARKOV CHAIN

1. Introduction	95
2. The construction	96
3. A process with all states instantaneous and no pseudo-jumps	111
4. An example of Kolmogorov	114
5. Slow convergence	116
6. Smith's phenomenon	119

4. APPENDIX

1. Notation	128
2. Numbering	129
3. Bibliography	129

BIBLIOGRAPHY

131

INDEX

137

SYMBOL FINDER

139