

CONTENTS

Preface	v
Translator's Note	vi
Contents	vii

CHAPTER I

Fundamental Concepts and Theorems

1. Simple Homogeneous Markov Chains with a Finite Number of States and Discrete Time	1
2. Stochastic Matrices	4
3. Fundamental Properties of Non-Negative Matrices	5
4. Fundamental Properties of Stochastic Matrices	7
5. Perron's Formula	15
6. Fundamental Formulae for Chains C_n	18
7. Some Consequences of the Fundamental Formulae for the Chains C_n	20
8. Essential and Inessential Classes of States of the System S and Decomposability and Indecomposability of the Matrix P	26
9. Subclasses of Essential States of the System S and Cyclic Matrices.	28
10. Classification of Chains C_n	32

CHAPTER II

Decomposable and Non-decomposable Acyclic Chains C_n

11. Decomposable and Non-decomposable Stochastic Matrices	34
12. Conditions for the Decomposability and Non-decomposability of the Matrix P	37
13. Regular Chains C_n	46
14. Supplementary Conditions for the Regularity of C_n	53
15. Influence of the States of the System S on Each Other in a Regular Chain C_n	55
16. Example: The Original Markov Chain	58
17. Transience and Permanence Matrices of a Chain C_n	61
18. An Independent Representation of Probabilities $p_{\alpha_y \beta_h}^{(v)}$ for a Decomposable Chain C_n	70

CHAPTER III

Non-decomposable Cyclic Chains

19. Cyclic Stochastic Matrices	82
20. Fundamental Theorem on the Roots of a Non-decomposable Cyclic Matrix	86
21. Properties of the Minors of the Determinant $P(\lambda)$ of a Non-decomposable Cyclic Chain C_n	91
22. Powers of the Non-decomposable Cyclic Matrix P	100
23. Transition and Absolute Probabilities of a Non-decomposable Cyclic Chain C_n	102
24. Example.	108
25. Another Method for the Computation of the Probabilities $p_{\alpha \beta}^{(s)}$ for a Cyclic Chain C_n	113
26. Polycyclic Chains.	117
27. Bicyclic Chains.	121
28. Solution of the First Fundamental Problem for Bicyclic Chains of the First Kind	122

29. Properties of the Minors of the Determinant $P(\lambda)$ of a Bicyclic Chain of the First Kind	128
30. Solution of the Second and Third Problems for Bicyclic Chains of the First Kind	134
31. Bicyclic Chains of the Second Kind	140
32. General Remarks on Cyclic Processes	141
33. An Example of the Application of a Cyclic Chain with Absorbing States to Chemical Chain Reactions.	148
34. The Fundamental Class of Polycyclic Chains.	151

CHAPTER IV

Characteristic Functions of Discrete Markov Chains

35. Introductory Remarks.	162
36. Characteristic Functions of Chains C_n	163
37. A New Form of the Characteristic Function φ_k	171
38. Moments of the Chains C_n	174
39. Investigation of Variances and Covariances of C_n	184
40. Investigation of Variances and Covariances of C_n (continuation)	196
41. Variances and Covariances of Decomposable Chains C_n .	199
42. On Limiting Distributions for Stochastic Processes with Discrete Time	206
43. The Limiting Distribution of Frequencies in a Chain C_n .	213
44. Mean Frequencies of States of the System S	220
45. Discrete Random Variables, Governed by a Simple Markov Chain	223
46. Investigation of the Distribution of the Sum of the Variables u_0, u_1, \dots, u_{s-1} in the Chain $C_n(X)$	225
47. Investigation of the Variance of the Sum S_s , when the Chain $C_n(X)$ is Non-decomposable and Cyclic.	231
48. Fréchet's Form for the Variance σ_x^2 in a Non-decomposable, Regular Chain $C_n(X)$	241

CHAPTER V

Chain Correlations

49. Introductory Remarks	244
50. The Simplest Case of a Chain Correlation Between Two Random Variables; the Chain $C_1(X, Y)$ and its Fundamental Properties.	245
51. Moments of the First and Second Order of the Chains $C_m(Y)$ and $C_1(X, Y)$	254
52. Characteristic Functions of the Chains $C_m(Y)$ and $C_1(X, Y)$ and Limiting Theorems on the Distribution of the Sums of the Values of X and Y	261
53. The Inversion of the Chain $C_1(X, Y)$	266
54. The Chain $C_2(X, Y)$	268
55. Markov's Chain Correlation	271
56. Other Forms of Chain Correlation	275

CHAPTER VI

Markov-Bruns Chains

57. Introduction	282
58. The Simplest Case of a Markov-Bruns Chain.	282
59. Generalization of Markov-Bruns Chains.	290
60. The General Case of Markov-Bruns Chains	297
61. Study of the Distribution of Frequencies of Separate Compound Events in a General Markov-Bruns Chain	304
62. Markov-Bruns Chains for Random Variables	312

CHAPTER VII

Complex Chains

63. Markov's Case	315
64. The General Case of a Doubly-Associated Chain	319
65. Characteristic Functions of the Chain $C_n^{(2)}$	323
66. Multiply-Associated Chains	325
67. Infinitely Complex Chains	328
68. Stationary Chains C_n^*	335

CHAPTER VIII

Supplements and Applications

69. The Law of Large Numbers for the Chains C_n and $C_n(X)$	338
70. The Law of the Iterated Logarithm for the Chain $C_n(X)$	340
71. Reverse Chains	349
72. Reverse Cyclic Chains	354
73. Chains C_n with No Initial Time Point	357
74. Probabilities of Repetitions of Cycles in Polycyclic Chains	360
75. Statistical Problems Associated with the Chains C_n	366
76. The Coefficient of Rigidity of a Chain	375
77. Applications of Markov and Markov-Bruns Chains to the Study of Randomness	380
78. Application of Markov Chains to Geophysical Problems	391
79. Non-homogeneous Markov Chains	397
 Bibliography	406
More Recent Bibliography for Finite Discrete Markov Chains	409