TABLE OF CONTENTS

I. General facts about the method, purpose of the paper 1

1. Limit theorems for Markov chains 1
2. Stochastic properties of dynamical systems 2
3. Historical background to the method 3
4. Purpose of the paper 4

II. The central limit theorems for Markov chains 6

1. The concept of quasi-compact operator 6
2. Conditions $\mathcal{H}[m]$ and $\widehat{\mathcal{D}}$, notations $\mathcal{N}$ 8
3. Statements of the central limit theorems 11

III. Quasi-compact operators of diagonal type and perturbations 14

1. Definition, properties 14
2. A perturbation theorem 18

IV. First properties of Fourier kernels, application 23

1. Properties of the Fourier kernels 23
2. Central limit theorem : intermediate result 27

V. Peripheral eigenvalues of Fourier kernels 31

1. Eigenvalues of $Q(t)$ of modulus 1 31
2. Peripheral eigenvalues of $Q(t)$ for small $|t|$ 34

VI. Proofs of Theorems A, B, C 38

1. Conditions $\mathcal{H}''[m]$. Central limit theorem (Theorem A) 38
2. Development of the characteristic function 38
3. Central limit theorem with a rate of convergence (Theorem B) 39
4. Local central limit theorem (Theorem C) 41

VII. Renewal theorem for Markov chains (Theorem D) 43

1. Statements 43
2. Proof of Theorem VII.2 44

VIII. Large deviations for Markov chains (Theorem E) 49

1. Statement of the main result 49
2. Properties of the Laplace kernels, function c 50
3. Logarithmic estimate : Theorem E-(i)-(ii) 52
4. Probability of a large deviation : Theorem E-(iii) 54
5. Additional statements 58

IX. Ergodic properties for Markov chains 60

X. Markov chains associated with Lipschitz kernels 63

1. General facts, contraction properties 63
2. Invariant distributions and quasi-compactness 64
3. Laplace kernels 70
4. Products of invertible random matrices 75
5. Products of positive random matrices 78
6. Autoregresive processes 79

XI. Stochastic properties of dynamical systems 81

1. Statements 81
2. τ-invariant distribution, relativized Markov kernel 84
3. Proofs of the limit theorems 86

XII. Expanding maps 89

1. Piecewise expanding maps of the interval 89
2. Subshifts and transfer operators 93

XIII. Proofs of some statements in Probability Theory 99

1. Example of a two state Markov chain 99
2. Proof of Lemma IV-5 101
3. Large deviations lemma 102

XIV. Functional analysis results on quasi-compactness 104

1. A sufficient condition for quasi-compactness 104
2. Proof of the perturbation theorem (Theorem III.8) 111

Generalization to the non-ergodic case, by L. Hervé 115

References 141

Indexes 145