Discrete Time Markov Control Processes Basic Optimality Criteria Applications Of Mathematics Volume 30

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Discrete Time Markov Control Processes
A Markov chain or Markov process is a stochastic model describing a sequence of possible events in which the probability of each event depends only on the state attained in the previous event. A countably infinite sequence, in which the chain moves state at discrete time steps, gives a discrete-time Markov chain (DTMC). A continuous-time process is called a continuous-time Markov chain (CTMC).

Markov chain - Wikipedia
2 1MarkovChains 1.1 Introduction This section introduces Markov chains and describes a few examples. A discrete-time stochastic process $\{X_n: n \geq 0\}$ on a countable set S is a collection of S-valued random variables defined on a probability space (Ω,F,P).The Pis a probability measure on a family of events F (a σ-field) in an event-space Ω.1 The set Sis the state space of the process, and the

Chapter 1 Markov Chains - Yale University
Another characterisation of a Wiener process is the definite integral (from time zero to time t) of a zero mean, unit variance, delta correlated ("white") Gaussian process. [3] The Wiener process can be constructed as the scaling limit of a random walk , or other discrete-time stochastic processes with stationary independent increments.

Wiener process - Wikipedia
SIAM J. Control Optim. 48, 3151-3168 (2009). Uniform time average consistency of Monte Carlo particle filters Stoch. Proc. Appl. 119, 3835-3861 (2009). The stability of conditional Markov processes and Markov chains in random environments Ann. Probab. 37, 1876-1925 (2009).