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$X = (X_n: n \geq 0)$ is called a stochastic chain. If P is a probability measure X such that $P(X_{n+1} = j | X_0 = i_0, \dots, X_n = i_n) = P(X_{n+1} = j | X_n = i_n)$ (2.1) for all $i_0, \dots, i_n, j \in E$ and $n \geq 0$, then the sequence X shall be called a Markov chain on E . The probability measure P is called the distribution of X , and E is

Introduction to Stochastic Processes

MA636: Introduction to stochastic processes 1 – 7 the data of onset is unknown. This is an example of a discrete time Figure 2: Daily number of new cases of SARS worldwide during the period 1/11/02 – 10/7/03. each day stochastic process. The variable of interest (number of cases) is also discrete. Many sophisticated mathematical models of epidemics have

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