Nicolas Privault

Understanding Markov Chains

Examples and Applications - Second Edition

Python and R codes

Contents

Chapter 1 1
Chapter 2 1
Chapter 3 1
Chapter 4 1
Chapter 5 1
Chapter 6 1
Chapter 7 1
Chapter 8 1
Chapter 9 1
Chapter 10 2
Chapter 11 2
Chapter 12 2

Chapter 1 - Probability Background

Chapter 2 - Gambling Problems

Chapter 3 - Random Walks

Chapter 4 - Discrete-Time Markov Chains

Download the R code or theIPython notebook for Figure 4.3 that can be run *here*.

Download the R code or the IPython notebook for Figure 4.5 that can be run *here*.

Chapter 5 - First Step Analysis

Chapter 6 - Classification of States

Chapter 7 - Long-Run Behavior of Markov Chains

Chapter 8 - Branching Processes

Download the R code or the IPython notebook for Figure 8.8 that can be run *here*.

Chapter 9 - Continuous-Time Markov Chains

Download the R code or the IPython notebook for Figure 9.5 that can be run *here*.

Download the R code or the IPython notebook for Figure 9.8 that can be run *here*.

Chapter 10 - Discrete-Time Martingales

Chapter 11 - Spatial Poisson Processes

Chapter 12 - Reliability and Renewal Processes