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# Markov Chains Stationary Transition Probabilities Chung

**introduction to markov chain monte carlo** - introduction to markov chain monte carlo 5 1.3 computer programs and markov chains suppose you have a computer program initialize  $x$  repeat {generate pseudorandom change to  $x$  **21 the exponential distribution - mast.queensu** - 179 from the first and second moments we can compute the variance as  $\text{var}(x) = e[x^2] - e[x]^2 = 2\lambda^2 - 1\lambda^2 = 1\lambda^2$ . the memoryless property: the following plot illustrates a key property of the exponential distri- **csir-ugc national eligibility test (net) for junior ...** - csir-ugc national eligibility test (net) for junior research fellowship and lecturer-ship common syllabus for part 'b' and 'c' mathematical sciences

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