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[25]. For an introduction to martingales, we recommend [113] and [47] from both of which these notes have benefited a lot and to which the students of the original course had access too. For Brownian motion, we refer to [74, 67], for stochastic processes to [16], for stochastic differential equation to [2, 55, 77, 67, 46], for random walks

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Introduction to Stochastic Processes - Lecture Notes (with 33 illustrations) Gordan Žitković Department of Mathematics The University of Texas at Austin

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Question: Chapter 1 of "Introduction to Stochastic Processes" by Hoel Port and Stone. Page 41. Exercise 2 P... At each trial a ball is chosen at random from each of the boxes, and the two balls are put back in the opposite boxes. Let X_0 denote the number of black balls initially in box 1 and, for $n \geq 1$, let X_n denote the number of black balls in box 1 after the n th trial. Find the transition function of the Markov chain $X_n, n \geq 0$.

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Introduction to Stochastic Processes (STAT217, Winter 2001) The first of two quarters exploring the rich theory of stochastic processes and some of its many applications. Main topics are discrete and continuous Markov chains, point processes, random walks, branching processes and the analysis of their limiting behavior.

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