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[FREE] A First Course In Probability Sheldon M Ross *A Markov chain 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".. In probability theory and related fields, a Markov process, named after the Russian mathematician Andrey Markov, is a stochastic process that satisfies the Markov property (sometimes characterized as "memorylessness").*

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