

Finite Markov Chains and Algorithmic Applications (London Mathematical Society Student Texts)

Olle Häggström



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This text is ideal for advanced undergraduate or beginning graduate students. The author first develops the necessary background in probability theory and Markov chains before using it to study a range of randomized algorithms with important applications in optimization and other problems in computing. The book will appeal not only to mathematicians, but to students of computer science who will discover much useful material. This clear and concise introduction to the subject has numerous exercises that will help students to deepen their understanding.

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