

Bibliografia

Manuali di probabilità e testi generali

La maggior parte dei buoni manuali e dei libri di argomento generale dedica attenzione alle catene di Markov. Vanno segnalati in modo particolare i seguenti.

S.ASMUSSEN: *Applied Probability and Queues*, Wiley, 1987

M.-A.BERGER: *An Introduction to Probability and Stochastic Processes*, Springer, 1993

E.ÇINLAR: *Introduction to Stochastic Processes*, Prentice-Hall, 1975

D.DACUNHA CASTELLE, M.DUFLO: *Probabilités et statistiques*, Springer, 1986

R.DURRETT: *Probability, Theory and Examples*, Duxbury, 2nd edit., 1996

W.FELLER: *An Introduction to Probability Theory and its Applications*, vol. I, J.Wiley & Sons, 1950

R.A HOWARD: *Dynamic Programming and Markov Processes*, MIT Press, Cambridge Mass., 2 voll., 1960

J.J.HUNTER: *Mathematical Techniques of Applied Probability*, Academic Press, 2 voll., 1983

S.KARLIN, H.M.TAYLOR: *A First Course in Stochastic Processes*, Academic Press, 1975

S.KARLIN, H.M.TAYLOR: *A Second Course in Stochastic Processes*, Academic Press, 1981

M.KIJIMA: *Markov Processes for Stochastic Modeling*, Chapman & Hall, 1997

T.M.LIGGETT: *Interacting Particle Systems*, Springer, 1985

T.LINDVALL: *Lectures on the Coupling Method*, J.Wiley & Sons, 1992

S.M.ROSS: *Stochastic Processes*, J.Wiley, 2nd edit., 1996

H.C.TIJMS: *Stochastic Models, an Algorithmic Approach*, Wiley, 1994

Monografie specifiche

- D.ALDOS, J.A.FILL: (*Reversible Markov Chains and Random Walks on Graphs*), libro in preparazione, disponibile al sito
<http://www.stat.Berkeley.edu/users/aldous/book>
- P.BRÉMAUD: *Markov Chains. Gibbs Fields, Monte Carlo Simulation and Queues*, Springer, 1999
- K.L.CHUNG: *Markov Chains with Stationary Transition Probabilities*, Springer, 2nd edit., 1967
- D.DAWSON: *Introduction to Markov Chains*, Canadian Mathematical Monographs, 1969
- P.DIACONIS: *Group Representations in Probability and Statistics*, Lecture Notes I.M.S., Hayward, Calif., 1988
- P.DOYLE, J.SNELL: *Random Walks and Electric Networks*, Carus Mathem. Monogr., Math. Ass. of America, 1984
- E.B.DYNKIN, A.A.YUŠKEVIČ: *Markov Processes. Theorems and Problems*, Plenum Press, 1969
- G.FAYOLLE, V.A.MALYSHEV, M.V.MENSHIKOV: *Topics in the Constructive Theory of Countable Markov Chains*, Cambridge University Press, 1995
- G.FAYOLLE, R.IASNOGORODSKI, V.MALYSHEV: *Random Walks in the Quarter Plane*, Springer, 1999
- D.FREEDMAN: *Markov Chains*, Holden-Day, 1971
- F.-J. FRITZ, B.RUPPERT, W.WILLEMS: *Stochastische Matrizen*, Springer, 1979
- P. GORDON: *Théorie des Chaînes de Markov Finies et ses Applications*, Dunod, 1965
- M.IOSIFESCU: *Finite Markov Processes and their Applications*, Wiley, 1980
- D.L.ISAACSON, R.W.MADSEN: *Markov Chains, Theory and Applications*, Wiley, 1976
- S.L.KALPAZIDOU: *Cycle Representations of Markov Processes*, Springer, 1995
- J.KEILSON: *Markov Chain Models. Rarity and Exponentiality*, Springer, 1979
- F.KELLY: *Reversibility and Stochastic Networks*, Wiley, 1979
- J.G.KEMENY, J.L.SNELL: *Finite Markov Chains*, Van Nostrand, 1960
- J.G.KEMENY, J.L.SNELL, A.W.KNAPP: *Denumerable Markov Chains*, Van Nostrand, 1966
- G.LAWLER: *Intersections of Random Walks*, Birkhäuser, 1991
- R.LYONS, Y.PERES: *Probability on Trees and Networks*, in preparazione

- N.MADRAS, G.SLADE: *The Self-Avoiding Walk*, Birkhäuser, 1993
- S.P.MEYN, R.L.TWEEDIE: *Markov Chains and Stochastic Stability*, Springer, 1993
- J.R.NORRIS: *Markov Chains*, Cambridge University Press, 1997
- E.NUMMELIN: *General Irreducible Markov Chains and non-negative Operators*, Cambridge University Press, 1984
- G.N.DE OLIVEIRA: *Sobre matrizes estocásticas e duplamente estocásticas*, Coimbra, 1968
- S.OREY: *Lecture Notes on Limit Theorems for Markov Chain Transition Probabilities*, Van Nostrand, 1971
- D.REVUZ: *Markov Chains*, Van Nostrand, 2nd edit., 1984
- V.I.ROMANOVSKY: *Discrete Markov Chains*, Wolter-Noordhoff, 1970
- L.SALOFF-COSTE: *Lectures on Finite Markov Chains*, contenuto in: E. GINÉ, G.R.GRIMMETT, L.SALOFF-COSTE: *Lectures in Probability Theory and Statistics*, Springer, 1997
- E.SENETA: *Non-negative Matrices and Markov Chains*, Springer, 2nd edit., 1981
- P.SOARDI: *Potential Theory on Infinite Networks*, Springer, 1994
- F.SPITZER: *Principles of Random Walks*, Van Nostrand, 1964
- W.J.STEWART: *Introduction to the Numerical Solutions of Markov Chains*, Princeton University Press, 1994
- G.WINKLER: *Image Analysis, Random Fields and Dynamic Monte Carlo Methods*, Springer, 1995
- W.WOESS: *Catene di Markov e teoria del potenziale nel discreto*, Pitagora Editrice, 1996
- W.WOESS: *Random Walks on Infinite Graphs and Groups*, Cambridge University Press, 2000

Da segnalare inoltre

- D.ALDOUS, P.DIACONIS, J.SPENCER, M.J.STEELE: *Discrete Probability and Algorithms*, Springer, 1995
- J.L.SNELL (ED.): *Topics in Contemporary Probability and its Applications*, CRC Press, 1995