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## Analyzing Markov Chains Using Kronecker Products Theory And Applications

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Kronecker products are used to define the underlying Markov chain (MC) in various modeling formalisms, including compositional Markovian models, hierarchical Markovian models, and stochastic process algebras. The motivation behind using a Kronecker structured representation rather than a flat one is to alleviate the storage requirements associated with the MC.

### **Analyzing Markov Chains using Kronecker Products - Theory ...**

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## **Analyzing Markov Chains using Kronecker Products ...**

Having grown out of research from the past twenty years, this book expands upon the author's previously published book *Analyzing Markov Chains using Kronecker Products* (Springer, 2012). The subject matter is interdisciplinary and at the intersection of applied mathematics and computer science.

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Analyzing Markov Chains Based on Kronecker Products Tuğrul Dayar Department of Computer Engineering Bilkent University tugrul@cs.bilkent.edu.tr 14 June 2006. Outline Outline Background Preprocessing Block iterative methods ... represented using Kronecker products of smaller matrices

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## **Analyzing large sparse Markov chains of Kronecker products ...**

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. A countably infinite sequence, in which the chain moves state at discrete time steps, gives a discrete-time Markov chain (DTMC). A continuous-time process is called a continuous-time Markov chain (CTMC).

## **Markov chain - Wikipedia**

Hidden Markov Model (HMM) is a statistical Markov model in which the system being modeled is assumed to be a Markov process - call it - with unobservable ("hidden") states. HMM assumes that there is another process whose behavior "depends" on . The goal is to learn about by observing . HMM stipulates that, for each time instance , the conditional probability distribution of given the history ...

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