אוניברסיטת
בן-גוריון בנגב

The Department of Mathematics

2022–23–B term

Course Name Markov chains and Random walks

Course Number 201.1.0711

Course web page
`https://www.math.bgu.ac.il//en/teaching/spring2023/courses/markov-chains-and-random-walks`

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Office Hours `https://www.math.bgu.ac.il/en/teaching/hours`

Abstract

Requirements and grading[1]

Course topics

- Finite Markov chains. Perron-Forbenious.
- Infinite Markov Chains, Random walks on groups
- Recurrence-Transience
- Martingales, stopping times and hitting measures
- Entropy (Shannon's entropy, and asymptotic entropy)

[1] Information may change during the first two weeks of the term. Please consult the webpage for updates