

James Norris Markov Chains

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Professor James Norris ... Averaging over fast variables in the fluid limit for Markov chains: application to the supermarket model with memory. JR Norris – Annals of Applied Probability (2012) Hastings-Levitov Aggregation in the Small-Particle Limit. J Norris, A Turner

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Weak convergence of the localized disturbance flow to the coalescing Brownian flow. J Norris, A Turner. – The Annals of Probability. (2011) 43, 935. (DOI: 10.1214/13-AOP845)

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I'm having some difficulty understanding a proof in James('Chuck') Norris book on markov chains. Let \$P\$ be irreducible and aperiodic, with an invariant distribution ...

Chuck Norris' Coupling of Markov Chains: An Invariant ...

James Ritchie Norris (born 29 August 1960) is a mathematician working in probability theory and stochastic analysis. He is the Professor of Stochastic Analysis in the Statistical Laboratory, University of Cambridge.. He has made contributions to areas of mathematics connected to probability theory and mathematical analysis, including Malliavin calculus, heat kernel estimates, and mathematical ...

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