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THE WEIGHTED TRANSIENCE AND RECURRENCE OF MARKOV PROCESSES

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摘要

关键词 w-recurrence w-transience last exit time right process

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THE WEIGHTED TRANSIENCE AND RECURRENCE OF MARKOV PROCESSES

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Abstract Transience and recurrence are among the most important concepts in Markov processes. In this paper, we study the transience and recurrence for right processes with a given weight function, and characterize them by potentials, excessive functions, first hitting times and last exit times of the process. We also study the properties of recurrent states.

Key words w-recurrence w-transience last exit time right process

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