

NUMERICAL MATHEMATICS
AND SCIENTIFIC COMPUTATION

Numerical Methods for Structured Markov Chains

DARIO A. BINI,
GUY LATOUCHE, and
BEATRICE MEINI

$$P = \begin{bmatrix} B_0 & B_1 & B_2 & B_3 & \dots \\ A_{-1} & A_0 & A_1 & A_2 & \dots \\ & A_{-1} & A_0 & A_1 & \ddots \\ & & A_{-1} & A_0 & \ddots \\ 0 & & & \ddots & \ddots \end{bmatrix}$$

$$G = A_{-1} + A_0G + A_1G^2 + A_2G^3 + \dots$$

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Numerical Methods For Structured Markov Chains

Michael Hoelscher



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