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Chapter 1 Markov Chains 1.1 Definitions and Examples The importance of Markov chains comes from two facts: (i) there are a large number of physical, biological, economic, and social phe-

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Conditional Poisson processes don't have independent increments, which means they're not Poisson process. But given $\{N(t) = n\}$ the arrival times are distributed as the order statistics from a set of $\{n\}$ independent uniform $\{(0,t)\}$ random variables. Refer the solution for Problem 2.41 in textbook for detail.

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Math 4740: Stochastic Processes

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