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Wiley Stochastic Processes 2nd Edition

A Markov chain or Markov process is a stochastic model describing a sequence of possible events in which the probability of each event depends only on the state attained in the previous event. A countably infinite sequence, in which the chain moves state at discrete time steps, gives a discrete-time Markov chain (DTMC). A continuous-time process is called a continuous-time Markov chain (CTMC).

Markov chain - Wikipedia

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Autocorrelation - Wikipedia

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For stationary (non-stationary) stochastic processes, R_t is drawn from a stationary (non-stationary) probability distribution, $R_t \sim N(q^*(u), \sigma^2)$. Finally, $q^*(u)$ is the expected reward of taking action u . In a real process, $q^*(u)$ is unknown, but can be estimated through exploration of each u . The estimated value is denoted as $Q(u)$. As all $u \in U$ are picked infinitely many times, by the law ...

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