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Professor James Norris ... J Norris - Random Structures and Algorithms (2015) 47, 267 (DOI: 10.1002/rsa.20541) 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.

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2. Continuous-time Markov chains | 2.1 Q-matrices and their exponentials 2.2 Continuous-time random processes 2.3 Some properties of the exponential distribution 2.4 Poisson processes 2.5 Birth processes 2.6 Jump chain and holding times 2.7 Explosion 2.8 Forward and backward equations 2.9 Non-minimal chains

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Professor James Norris Head of Department Professor of Stochastic Analysis. Research Interests: Stochastic Analysis, Markov chains, dynamics of interacting particles, Malliavin calculus, coagulation and aggregation, ...

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Lecture Notes Markov Chains

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 ...

James R. Norris - Wikipedia

Reversible Markov Chains and Random Walks on Graphs David Aldous and James Allen Fill Un nished monograph, 2002 (this is recompiled version, 2014)

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James Norris specializes in the study of Probability and Random Processes. These are branches of mathematics concerned with predicting the behaviour of systems subject to uncertainty but where the uncertainty can be quantified - a simple example would be the outcome of a series of coin tosses. A more general and rather pervasive class of examples is known as Markov Chains.

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