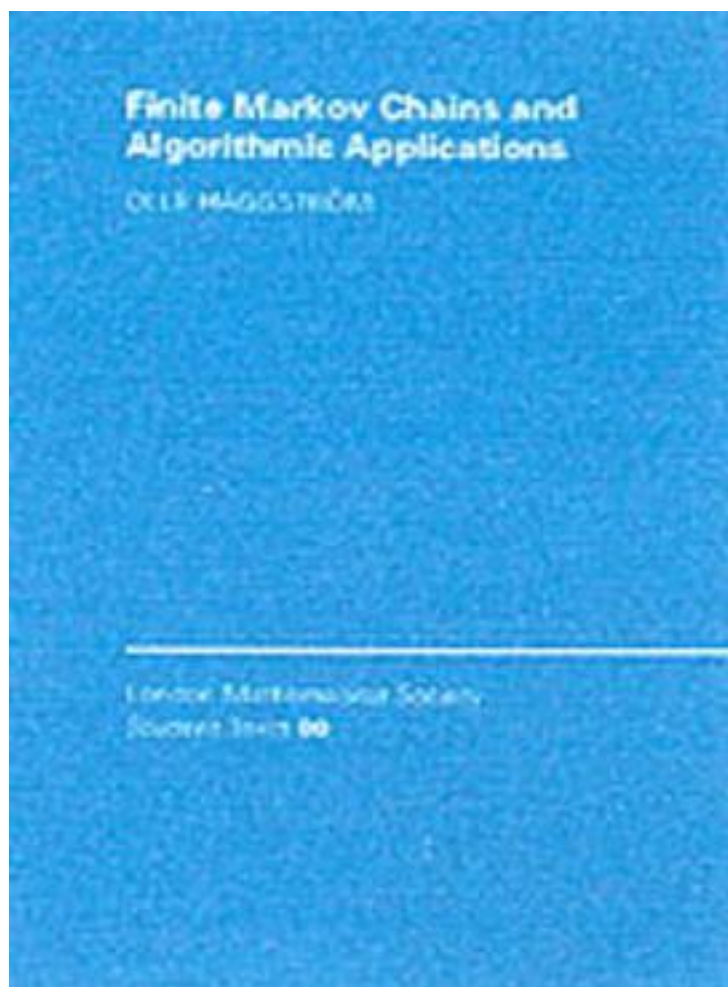# Finite Markov Chains and Algorithmic Applications

[Finite Markov Chains and Algorithmic Applications_下载链接1_](#)

著者:Olle Häggström

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Based on a lecture course given at Chalmers University of Technology, this 2002 book is ideal for advanced undergraduate or beginning graduate students. The author first

develops the necessary background in probability theory and Markov chains before applying it to study a range of randomized algorithms with important applications in optimization and other problems in computing. Amongst the algorithms covered are the Markov chain Monte Carlo method, simulated annealing, and the recent Propp-Wilson algorithm. This book will appeal not only to mathematicians, but also to students of statistics and computer science. The subject matter is introduced in a clear and concise fashion and the numerous exercises included will help students to deepen their understanding.

作者介绍:

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标签

数学

算法

评论

如果说"every textbook sucks"的说法是真的，这就不算textbook（把它当作是lecture notes更好，仿佛上课一般清晰易懂，当然，深入自然要减少许多）。

伪学术的人你伤不起！…神马Mathematica, Matlab, R, C++来得更猛烈些吧，要我要把这本书里的理论全都变成程序，简直就是要人命…

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