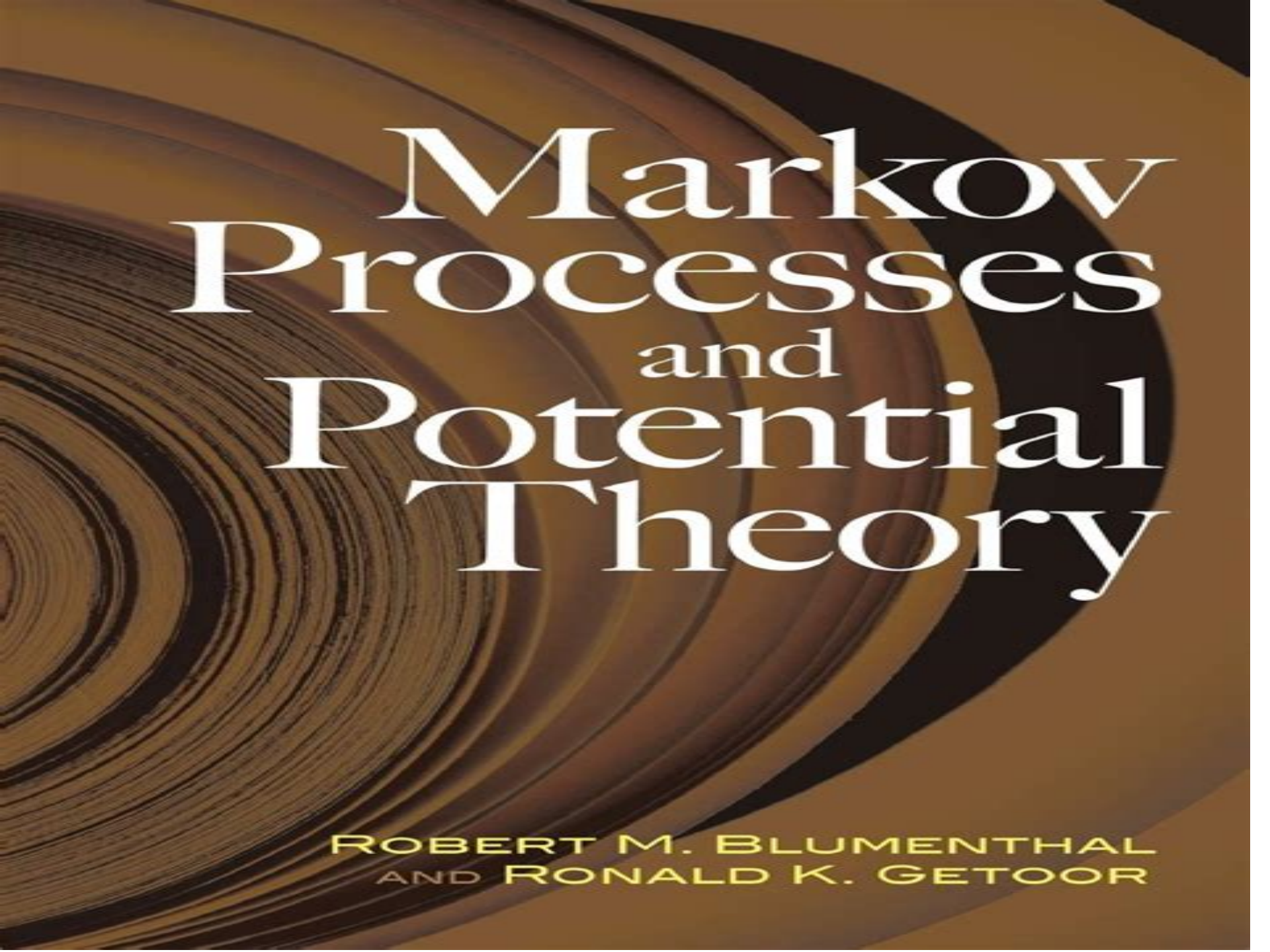




# Markov Processes and Potential Theory

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 sequences of experiments connected in a chain and in the attempts to describe mathematically the physical phenomenon  
 known as Brownian motion L BACHELLER 1900 A EIN STEIN 1905 The first correct mathematical construction of a Markov  
 process with continuous trajectories was given by N WIENER in 1923 This process is often called the Wiener process The  
 general theory of Markov processes was developed in the 1930 s and 1940 s by A N KOL MOGOROV W FELLER W DOEBLIN  
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 process acquired for the whole theory of Markov processes great importance      Introduction to the Theory of Random  
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