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Suppose that  $\pi$  is a probability measure on the probability space

[equation],  $h$  is a measurable function from  $S \rightarrow \mathbb{R}$ , and one is interested in the calculation of the expectation  $\mathbb{E}\{\bar{h}\} = \int \dots$ . The theory of Markov chains, although a special case of Markov processes, is here developed for its own sake and presented on its own merits. In general, the hypothesis of a denumerable state space, which is the defining hypothesis of what we call a "chain" here, generates more clear-cut questions

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