

INVARIANT MEASURES AND MARKOV CHAINS WITH RANDOM
TRANSITION PROBABILITIES

Guoqi Lu
Arunava Mukherjea

Abstract: In this paper, sufficient conditions for the existence of (σ -finite) invariant measures for a class of Markov chains with random transition probabilities are given. A special class of Markov chains with random transition probabilities is also studied here to show the relevance of attractors for certain iterated function systems to the invariant measures for these chains, and some of these results are illustrated with computer-generated pictures.

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