

Povzetek

Prvo poglavje je namenjeno definiciji in predstavitvi osnovnih lastnosti markovskih verig s poudarkom na izrekih, ki obravnavajo konvergenco verige k invariantni porazdelitvi. Sledi poglavje, ki obravnava hitrost konvergence. Spremlja ga nekaj primerov uporabe izdelane teorije (mešanje kart, sistem monomerov in dimerov, Metropolisov proces). Zadnji del je posvečen opisu simulacije porazdelitve z algoritmom *sklapljanja iz preteklosti*. Tudi tega spremlja primer iz statistične mehanike (Isingov model) z rezultati konkretne simulacije.

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Key words: Markov chains, eigenvalues, monomer-dimer system, Metropolis algorithm, coupling from the past, Ising model.

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