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$$P(X_{n+1} = j | X_0 = i_0, \dots, X_n = i_n) = P(X_{n+1} = j | X_n = i_n) \quad (2.1)$$

for all  $i_0, \dots, i_n, j \in E$  and  $n \geq 0$ , then the sequence  $X$  shall be called a Markov chain on  $E$ .

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