

Analysis of random walks

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ABSTRACT. This is an introduction to the analysis of random walks.

Preface

This is an introduction to the analysis of random walks.

Cergy, September 2025

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Contents

Preface	3
Part I. Preliminaries	9
Chapter 1.	11
1a.	11
1b.	11
1c.	11
1d.	11
1e. Exercises	11
Chapter 2.	13
2a.	13
2b.	13
2c.	13
2d.	13
2e. Exercises	13
Chapter 3.	15
3a.	15
3b.	15
3c.	15
3d.	15
3e. Exercises	15
Chapter 4.	17
4a.	17
4b.	17
4c.	17
4d.	17
4e. Exercises	17

Part II. Basic theory	19
Chapter 5.	21
5a.	21
5b.	21
5c.	21
5d.	21
5e. Exercises	21
Chapter 6.	23
6a.	23
6b.	23
6c.	23
6d.	23
6e. Exercises	23
Chapter 7.	25
7a.	25
7b.	25
7c.	25
7d.	25
7e. Exercises	25
Chapter 8.	27
8a.	27
8b.	27
8c.	27
8d.	27
8e. Exercises	27
Part III. Main theorems	29
Chapter 9.	31
9a.	31
9b.	31
9c.	31
9d.	31
9e. Exercises	31

Chapter 10.	33
10a.	33
10b.	33
10c.	33
10d.	33
10e. Exercises	33
Chapter 11.	35
11a.	35
11b.	35
11c.	35
11d.	35
11e. Exercises	35
Chapter 12.	37
12a.	37
12b.	37
12c.	37
12d.	37
12e. Exercises	37
Part IV. Advanced aspects	39
Chapter 13.	41
13a.	41
13b.	41
13c.	41
13d.	41
13e. Exercises	41
Chapter 14.	43
14a.	43
14b.	43
14c.	43
14d.	43
14e. Exercises	43
Chapter 15.	45

15a.	45
15b.	45
15c.	45
15d.	45
15e. Exercises	45
Chapter 16.	47
16a.	47
16b.	47
16c.	47
16d.	47
16e. Exercises	47
Bibliography	49

Part I

Preliminaries

CHAPTER 1

1a.

1b.

1c.

1d.

1e. Exercises

Exercises:

EXERCISE 1.1.

EXERCISE 1.2.

EXERCISE 1.3.

EXERCISE 1.4.

EXERCISE 1.5.

EXERCISE 1.6.

EXERCISE 1.7.

EXERCISE 1.8.

Bonus exercise.

CHAPTER 2

2a.

2b.

2c.

2d.

2e. Exercises

Exercises:

EXERCISE 2.1.

EXERCISE 2.2.

EXERCISE 2.3.

EXERCISE 2.4.

EXERCISE 2.5.

EXERCISE 2.6.

EXERCISE 2.7.

EXERCISE 2.8.

Bonus exercise.

CHAPTER 3

3a.

3b.

3c.

3d.

3e. Exercises

Exercises:

EXERCISE 3.1.

EXERCISE 3.2.

EXERCISE 3.3.

EXERCISE 3.4.

EXERCISE 3.5.

EXERCISE 3.6.

EXERCISE 3.7.

EXERCISE 3.8.

Bonus exercise.

CHAPTER 4

4a.

4b.

4c.

4d.

4e. Exercises

Exercises:

EXERCISE 4.1.

EXERCISE 4.2.

EXERCISE 4.3.

EXERCISE 4.4.

EXERCISE 4.5.

EXERCISE 4.6.

EXERCISE 4.7.

EXERCISE 4.8.

Bonus exercise.

Part II

Basic theory

CHAPTER 5

5a.

5b.

5c.

5d.

5e. Exercises

Exercises:

EXERCISE 5.1.

EXERCISE 5.2.

EXERCISE 5.3.

EXERCISE 5.4.

EXERCISE 5.5.

EXERCISE 5.6.

EXERCISE 5.7.

EXERCISE 5.8.

Bonus exercise.

CHAPTER 6

6a.

6b.

6c.

6d.

6e. Exercises

Exercises:

EXERCISE 6.1.

EXERCISE 6.2.

EXERCISE 6.3.

EXERCISE 6.4.

EXERCISE 6.5.

EXERCISE 6.6.

EXERCISE 6.7.

EXERCISE 6.8.

Bonus exercise.

CHAPTER 7

7a.

7b.

7c.

7d.

7e. Exercises

Exercises:

EXERCISE 7.1.

EXERCISE 7.2.

EXERCISE 7.3.

EXERCISE 7.4.

EXERCISE 7.5.

EXERCISE 7.6.

EXERCISE 7.7.

EXERCISE 7.8.

Bonus exercise.

CHAPTER 8

8a.

8b.

8c.

8d.

8e. Exercises

Exercises:

EXERCISE 8.1.

EXERCISE 8.2.

EXERCISE 8.3.

EXERCISE 8.4.

EXERCISE 8.5.

EXERCISE 8.6.

EXERCISE 8.7.

EXERCISE 8.8.

Bonus exercise.

Part III

Main theorems

CHAPTER 9

9a.

9b.

9c.

9d.

9e. Exercises

Exercises:

EXERCISE 9.1.

EXERCISE 9.2.

EXERCISE 9.3.

EXERCISE 9.4.

EXERCISE 9.5.

EXERCISE 9.6.

EXERCISE 9.7.

EXERCISE 9.8.

Bonus exercise.

CHAPTER 10

10a.

10b.

10c.

10d.

10e. Exercises

Exercises:

EXERCISE 10.1.

EXERCISE 10.2.

EXERCISE 10.3.

EXERCISE 10.4.

EXERCISE 10.5.

EXERCISE 10.6.

EXERCISE 10.7.

EXERCISE 10.8.

Bonus exercise.

CHAPTER 11

11a.

11b.

11c.

11d.

11e. Exercises

Exercises:

EXERCISE 11.1.

EXERCISE 11.2.

EXERCISE 11.3.

EXERCISE 11.4.

EXERCISE 11.5.

EXERCISE 11.6.

EXERCISE 11.7.

EXERCISE 11.8.

Bonus exercise.

CHAPTER 12

12a.

12b.

12c.

12d.

12e. Exercises

Exercises:

EXERCISE 12.1.

EXERCISE 12.2.

EXERCISE 12.3.

EXERCISE 12.4.

EXERCISE 12.5.

EXERCISE 12.6.

EXERCISE 12.7.

EXERCISE 12.8.

Bonus exercise.

Part IV

Advanced aspects

CHAPTER 13

13a.

13b.

13c.

13d.

13e. Exercises

Exercises:

EXERCISE 13.1.

EXERCISE 13.2.

EXERCISE 13.3.

EXERCISE 13.4.

EXERCISE 13.5.

EXERCISE 13.6.

EXERCISE 13.7.

EXERCISE 13.8.

Bonus exercise.

CHAPTER 14

14a.

14b.

14c.

14d.

14e. Exercises

Exercises:

EXERCISE 14.1.

EXERCISE 14.2.

EXERCISE 14.3.

EXERCISE 14.4.

EXERCISE 14.5.

EXERCISE 14.6.

EXERCISE 14.7.

EXERCISE 14.8.

Bonus exercise.

CHAPTER 15

15a.

15b.

15c.

15d.

15e. Exercises

Exercises:

EXERCISE 15.1.

EXERCISE 15.2.

EXERCISE 15.3.

EXERCISE 15.4.

EXERCISE 15.5.

EXERCISE 15.6.

EXERCISE 15.7.

EXERCISE 15.8.

Bonus exercise.

CHAPTER 16

16a.

16b.

16c.

16d.

16e. Exercises

Congratulations for having read this book, and no exercises for this final chapter.

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