Andrei Andreevich Markov Encyclopedia Article

Andrei Andreevich Markov

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Andrei Andreevich Markov

1856-1922

Russian mathematician who was the first to provide a rigorous proof of the central limit theorem, and who discovered that this theorem and the law of large numbers also hold for certain dependent trials. A Markov process refers to a probabilistic process in which the probability of an outcome depends only on the outcome of the previous trial. This concept is used to model a wide range of physical phenomena, from gas diffusion to traffic problems.