Søren Johansen

The Imbedding Problem for Finite Markov Chains

Søren Johansen

A RELATION BETWEEN THE IMBEDDING PROBLEM FOR FINITE MARKOV CHAINS
AND INFINITELY DIVISIBLE DISTRIBUTIONS ON CERTAIN SEMI GROUPS

INSTITUTE OF MATHEMATICAL STATISTICS

UNIVERSITY OF COPENHAGEN

and

DEPARTMENT OF MATHEMATICS

IMPERIAL COLLEGE

January 1972