

# Contents

<b>Preface</b>	<b>vii</b>
<b>1 RANDOM VARIABLES</b>	<b>1</b>
1 Introduction . . . . .	1
2 The i.i.d. Coupling – Positive Correlation . . . . .	2
3 Quantile Coupling – Stochastic Domination . . . . .	3
4 Coupling Event – Maximal Coupling . . . . .	6
5 Poisson Approximation – Total Variation . . . . .	11
6 Convergence of Discrete Random Variables . . . . .	15
7 Continuous Variables – Hitting the Limit . . . . .	18
8 Convergence in Distribution and Pointwise . . . . .	21
9 Quantile Coupling – Dominated Convergence . . . . .	26
10 Impossible Coupling – Quantum Physics . . . . .	27
<b>2 MARKOV CHAINS AND RANDOM WALKS</b>	<b>33</b>
1 Introduction . . . . .	33
2 Classical Coupling – Birth and Death Processes . . . . .	33
3 Classical Coupling – Recurrent Markov Chains . . . . .	38
4 Classical Coupling – Rates and Uniformity . . . . .	44
5 Ornstein Coupling – Random Walk on the Integers . . . . .	47
6 Ornstein Coupling – Recurrent Markov Chains . . . . .	52
7 Epsilon-Coupling – Nonlattice Random Walk . . . . .	57
8 Epsilon-Coupling – Blackwell’s Renewal Theorem . . . . .	62
9 Renewal Processes – Stationarity . . . . .	68
10 Renewal Processes – Asymptotic Stationarity . . . . .	72

<b>3</b>	<b>RANDOM ELEMENTS</b>	<b>77</b>
1	Introduction . . . . .	77
2	Back to Basics – Definition of Coupling . . . . .	78
3	Extension Techniques . . . . .	80
4	Conditioning – Transfer . . . . .	86
5	Splitting . . . . .	93
6	Random Walk with Spread-Out Step-Lengths . . . . .	98
7	Coupling Event – Maximal Coupling . . . . .	104
8	Maximal Coupling Two Elements – Total Variation . . . . .	107
9	Hitting the Limit . . . . .	113
10	Convergence in Distribution and Pointwise . . . . .	117
<b>4</b>	<b>STOCHASTIC PROCESSES</b>	<b>125</b>
1	Introduction . . . . .	125
2	Preliminaries – What Is a Stochastic Process? . . . . .	126
3	Exact Coupling – Distributional Exact Coupling . . . . .	136
4	Distributional Coupling . . . . .	140
5	Exact Coupling – Inequality and Asymptotics . . . . .	142
6	Exact Coupling – Maximality . . . . .	146
7	Coupling with Respect to a Sub- $\sigma$ -Algebra . . . . .	149
8	Exact Coupling – Another Proof of Theorem 6.1 . . . . .	153
9	Exact Coupling – Tail $\sigma$ -Algebra – Equivalences . . . . .	156
<b>5</b>	<b>SHIFT-COUPLING</b>	<b>161</b>
1	Introduction . . . . .	161
2	Shift-Coupling – Distributional Shift-Coupling . . . . .	162
3	Shift-Coupling – Inequality and Asymptotics . . . . .	165
4	Shift-Coupling – Maximality . . . . .	169
5	Shift-Coupling – Invariant $\sigma$ -Algebra – Equivalences . . . . .	174
6	$\varepsilon$ -Coupling – Distributional $\varepsilon$ -Coupling . . . . .	178
7	$\varepsilon$ -Coupling – Inequality and Asymptotics . . . . .	180
8	$\varepsilon$ -Coupling – Maximality . . . . .	187
9	$\varepsilon$ -Coupling – Smooth Tail $\sigma$ -algebra – Equivalences . . . . .	188
<b>6</b>	<b>MARKOV PROCESSES</b>	<b>195</b>
1	Introduction . . . . .	195
2	Mixing and Triviality of a Stochastic Process . . . . .	195
3	Markov Processes – Preliminaries . . . . .	201
4	Exact Coupling . . . . .	204
5	Shift-Coupling . . . . .	207
6	Epsilon-Coupling . . . . .	209
7	Stationary Measure . . . . .	213
<b>7</b>	<b>TRANSFORMATION COUPLING</b>	<b>217</b>
1	Introduction . . . . .	217

2	Shift-Coupling Random Fields . . . . .	218
3	Transformation Coupling . . . . .	222
4	Inequality and Asymptotics . . . . .	225
5	Maximality . . . . .	228
6	Invariant $\sigma$ -Algebra and Equivalences . . . . .	231
7	Topological Transformation Groups . . . . .	238
8	Self-Similarity – Exchangeability – Rotation . . . . .	241
9	Exact Transformation Coupling . . . . .	244
<b>8</b>	<b>STATIONARITY, THE PALM DUALITIES</b>	<b>249</b>
1	Introduction . . . . .	249
2	Preliminaries – Measure-Free Part of the Dualities . . . . .	251
3	Key Stationarity Theorem . . . . .	254
4	The Point-at-Zero Duality . . . . .	258
5	Interpretation – Point-Conditioning . . . . .	264
6	Application – Perfect Simulation . . . . .	271
7	The Invariant $\sigma$ -Algebras $\mathcal{I}$ and $\mathcal{J}$ . . . . .	281
8	The Randomized-Origin Duality . . . . .	284
9	Interpretation – Cesaro Limits and Shift-Coupling . . . . .	288
10	Comments on the Two Palm Dualities . . . . .	290
<b>9</b>	<b>THE PALM DUALITIES IN HIGHER DIMENSIONS</b>	<b>295</b>
1	Introduction . . . . .	295
2	The Point-Stationarity Problem . . . . .	296
3	Definition of Point-Stationarity . . . . .	302
4	Palm Characterization of Point-Stationarity . . . . .	308
5	Point-Stationarity Characterized by Randomization . . . . .	317
6	Point-Stationarity and the Invariant $\sigma$ -Algebras . . . . .	320
7	The Point-at-Zero Duality . . . . .	323
8	The Randomized-Origin Duality . . . . .	328
9	Comments . . . . .	335
<b>10</b>	<b>REGENERATION</b>	<b>337</b>
1	Introduction . . . . .	337
2	Preliminaries – Stationarity . . . . .	339
3	Classical Regeneration . . . . .	346
4	Wide-Sense Regeneration – Harris Chains – $GI/GI/k$ . . . . .	358
5	Time-Inhomogeneous Regeneration . . . . .	372
6	Classical Coupling . . . . .	385
7	The Coupling Time – Rates and Uniformity . . . . .	399
8	Asymptotics From-the-Past . . . . .	422
9	Taboo Regeneration . . . . .	436
10	Taboo Stationarity . . . . .	451
11	Perfect Simulation – Coupling From-the-Past . . . . .	467

<b>Notes</b>	<b>479</b>
<b>References</b>	<b>491</b>
<b>Index</b>	<b>509</b>
<b>Notation</b>	<b>517</b>