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This textbook, aimed at advanced undergraduate or MSc students with some background in basic probability theory, focuses on Markov chains and quickly develops a coherent and rigorous theory whilst showing also how actually to apply it. Both discrete-time and continuous-time chains are studied.

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Abstract. In this chapter we introduce fundamental notions of Markov chains and state the results that are needed to establish the convergence of various MCMC algorithms and, more generally, to understand the literature on this topic.

Two excellent introductions are James Norris's "Markov Chains" and Pierre Bremaud's "Markov Chains: Gibbs fields, Monte Carlo simulation, and queues". Both books assume a motivated student who is somewhat mathematically mature, though Bremaud reviews basic probability before he gets going.

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