Maximization of Entropy of Finite Homogeneous Markov Chains with Convex Constraints

Costel BĂLCĂU
University of Piteşti, Faculty of Mathematics and Informatics,
1 Târgu din Vale Street, Piteşti 300, Romania,
E-mail: cbalcau@linux.math.upit.ro

Abstract

Using the S.-C. Fang and J.R. Rajasekera results [4] for finite probability distributions, the theory and algorithm to solve the problem of maximal entropy of finite homogeneous Markov chains with convex constraints are presented. As particular cases we regain the following three situations: quadratic constraints, linear constraints and without explicit constraints.

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