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In this rigorous account the author studies both discrete-time and continuous-time chains. A distinguishing feature is an introduction to more advanced topics such as martingales and potentials, in the established context of Markov chains. There are applications to simulation, economics, optimal control, genetics, queues and many other topics, and a careful selection of exercises and examples drawn both from theory and practice. This is an ideal text for seminars on random processes or for those that are more oriented towards applications, for advanced undergraduates or graduate students with some background in basic probability theory.