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*Minimal Markovian embeddings of non-Markovian random strings.* Preliminary report.

Let  $A$  be a finite set and  $X$  a sequence of  $A$ -valued random variables. We characterize a wide class of adapted embeddings of  $X$  (i.e. sequences of the form  $R(X_1)$ ,  $R(X_1, X_2)$ ,  $R(X_1, X_2, X_3)$ , etc with  $R$  a transformation over finite length sequences) that result in a first-order homogeneous Markov chain. For any transformation  $Q$  over finite length sequences, we show there exists a unique coarsest refinement  $R$  of  $Q$  in this class such that  $R(X_1)$ ,  $R(X_1, X_2)$ ,  $R(X_1, X_2, X_3)$ , etc is Markovian. (By coarsest refinement we mean that  $R(u) = R(v)$  implies  $Q(u) = Q(v)$  and that  $R$  is a deterministic function of any other refinement of  $Q$  that leads to a Markov process.) We propose one particular embedding  $R$  that is amenable for tracking the generating functions of various statistics associated with the occurrence of regular patterns (i.e. patterns described by a regular expression on the alphabet  $A$ ) in  $X$ . A toy example of a non-Markovian sequence of 0's and 1's is analyzed thoroughly and – despite all expectations for normality – discrete asymptotic distributions are established for the average number of 1's in  $X_1, \dots, X_n$ , as  $n$  tends to infinity. (Received August 04, 2007)