Phase transitions in processes with long-memory

Daniel Yasumasa Takahashi [1]

[1] (Universidade Federal do Rio Grande do Norte

Stochastic chains of unbounded memories are a generalization of Markov chains in which the transition kernels can depend on the entire past. I will discuss three types of phase transitions that can happen in stochastic chains of unbounded memories: (1) equilibrium phase transition, (2) dynamic phase transition, and (3) concentration phase transition.