

- Theory of Absorbing Markov chains and applications to diffusion process.
- First passage problem simplified by exploiting the property of reversibility.
- ✓ Krylov subspace projection methods for sparse linear system and eigenvalue problems are efficiently implemented [4].
- First passage distributions and probability fluxes are obtained in realistic problem.
- Estimation of residence times and fluxes associated with vacancy emission [3]
- Iterative solver performs better than direct solvers by a factor of 10-20 [4]. Krylov subspace projection (small basis) method to apply a vector on a matrix

function is being implemented.

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