

Statistics Seminar
Department of Mathematical Sciences

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| DATE: | Thursday, November 16, 2017 |
| TIME: | 1:15pm - 2:15pm |
| LOCATION: | WH 100E |
| SPEAKER: | Yinsong Chen, Binghamton University |
| TITLE: | Coupling Method and Coupling From the Past with Ising Model |

Abstract

For many applications it is useful to sample from a finite set of objects in accordance with some particular distribution. One approach is to run an ergodic (i.e., irreducible aperiodic) Markov chain whose stationary distribution is the desired distribution on this set; after the Markov chain has run for M steps, with M sufficiently large, the distribution governing the state of the chain approximates the desired distribution. I will talk about the Coupling Method to bound the mixing time and introduce the method Coupling From the Past to generate a sample.

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