Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, November 30, 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.