

Probabilistic sampling for physics: finding needles in a field of high-dimensional haystacks

ID de Contribution: 7

Type: **Non spécifié**

Limiting distributions of Glauber coupling times

mardi 12 septembre 2023 10:00 (1 heure)

Coupling from the past is a method for obtaining perfect samples from Markov chain Monte Carlo algorithms. The price paid is that the running time becomes random. We will present some recent results concerning the limit behaviour of this random time, and discuss a number of open conjectures.

Orateur: GARONI, Tim (Monash University)

Classification de Session: Challenge and Perspective