STANFORD UNIVERSITY

DEPARTMENT OF STATISTICS

Summer Seminar on Stein's Method and Monte Carlo Markov Chains

4:15 p.m., Wednesday, July 19, 2000
Sequoia Hall Rm. 200

Charles Stein

Markov Chains Monte Carlo with small steps

We will talk about some aspects of Markov Chains Monte Carlo with small steps, including recent work of Wang, Swendson and other authors. These will be illustrated on the Ising model with a conserved order parameter.

Application of the estimate of the mean proposed in section 4 of my notes will also be discussed.

I hope to interest someone in programming some computations for this work and some particpants who have already done some simulations will particpate in the discussion.

All talks will be in the seminar room (200) on the 2nd floor of Sequoia Hall.

For more information contact susan@stat.stanford.edu.