STANFORD UNIVERSITY

DEPARTMENT OF STATISTICS

MONTE CARLO MARKOV CHAINS IN SCIENTIFIC COMPUTING

3:15 p.m., Thurday, October 19, 2000
Sequoia Hall Rm. 200

David Aldous
U.C. Berkeley, Statistics

Multiple-Try Metropolis

I shall describe a new variant of the Metropolis algorithm, introduced by Liu - Liang - Wong (JASA, to appear). One interpretation of the effect of Multiple-Try Metropolis is as an interpolation between Metropolis steps and Gibbs (or hot-and-run) steps, in contexts where sampling from a one-dimensional distribution (required by the latter schemes) is hard to implement.