

**STANFORD UNIVERSITY**  
**DEPARTMENT OF STATISTICS**  
**MONTE CARLO MARKOV CHAINS IN SCIENTIFIC COMPUTING**

3:15 p.m., Thursday, October 26, 2000  
Sequoia Hall Rm. 200

*Persi Diaconis*  
*Department of Statistics*  
*Stanford University*

**The Hit and Run Algorithm and Its Variations**

Smith's hit and run algorithm attempts to move great distances. I will review basics, a host of variations and recent work of Lovrsz giving good rates of convergence.