INSTITUTO TECNOLÓGICO AUTÓNOMO DE MÉXICO

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Seminario Aleatorio

Sesión 361

Adapting the Metropolis Algorithm

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Abstract

The Metropolis Algorithm is an extremely useful and popular method of approximately sampling from complicated probability distributions. "Adaptive" versions automatically modify the algorithm while it runs, to improve its performance on the fly, but at the risk of destroying the Markov chain properties necessary for the algorithm to be valid. In this talk, we will illustrate the Metropolis algorithm using a very simple JavaScript example (http://probability.ca/jeff/js/metropolis.html). We will then discuss adaptive MCMC, and present examples and theorems concerning its ergodicity and efficiency.

Viernes 29 de enero de 2021, 11:00 horas de CDMX

https://itam.zoom.us/j/95100639455?pwd=VE94MjRNS0FjNlJUTzhjU0x6eEJEdz09
ID de reunión: 951 0063 9455
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El Seminario Aleatorio del Departamento de Estadística del ITAM está destinado tanto a profesores como a estudiantes, por lo que se agradece a los profesores que colaboren invitando a sus alumnos a estas sesiones.