

BOSTON UNIVERSITY STATISTICS AND PROBABILITY SEMINAR SERIES

The Multiset Sampler, a New MCMC Scheme

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Thursday, April 10, 2008, 4-5pm Mathematics and Computer Science (MCS) Building, Room 149 111 Cummington Street, Boston

Tea and Cookies at 3:30pm in MCS 153 $\,$

Abstract: MCMC samplers often have difficulty when the target distribution is multimodal or has sharp ridges. This talk will show how the difficulties may be ameliorated by keeping two distinct copies of the state vector - a multiset - instead of just one.

For directions and maps, please see http://math.bu.edu/research/statistics/statseminar.html.