Im Rahmen des Seminars **Simulation und Bildanalyse mit Java** findet am **8. Dezember 2003** folgender Vortrag statt:

Prof. Dr. Mark Huber
Duke University, Durham, NC

Perfect sampling: techniques and challenges

Abstract:
Perfect sampling algorithms generate random variates from probability distributions where the normalizing constant is unknown. This has wide ranging applications in statistics, numerical integration, and approximation algorithms for NP complete problems. Traditionally, Markov chain approaches have been used to generate approximate samples from the desired distribution. Unfortunately, unless the mixing time of the Markov chain is known, the quality of such samples is suspect. Perfect sampling algorithms generate samples exactly from the target distribution without the need to determine the mixing time of anything. This talk will discuss three types of perfect sampling protocols: Coupling From the Past (and variations), popping algorithms, and the Randomness Recycler, introducing their use on discrete and continuous state spaces.