MINI-SEMINAR FOR SECOND-YEAR PH.D. STUDENTS

Department of Statistics

Metropolis-Hastings Algorithms for Point Process

by

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ABSTRACT

The Metropolis-Hastings Algorithm is a well known MCMC method to simulate a stationary distribution. Two Metropolis-Hastings algorithms for point process defined by an unnormalized density and restricted to a bounded region will be introduced. First algorithm applies to the point process conditioned on the number of points. Second algorithm applies to the unconditonal case. Conditions on convergence for two algorithms will also be introduced.