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In Markov Chain Monte Carlo (MCMC), the existing literature requires the Markov chain to be geometrically ergodic for the validity of confidence interval procedures (Jones et al., Flegal and Jones, Atchad´e).

Markov Chain Monte Carlo confidence intervals

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Markov Chain Monte Carlo confidence intervals1809 a certain extent, the result is a generalization of Atchad´e and Cattaneo which establishes the same limit theorem for geometrically ergodic (but not necessarily reversible) Markov chains. The result is particularly relevant for Markov chains with sub-geometric convergence rates.

Markov Chain Monte Carlo confidence intervals

in Markov Chain Monte Carlo James P. Hobert 1*, Galin L. Jones 2, ... can be constructed and simulated [Robert and Casella, 1999]. ... method of establishing that a Markov chain is geometrically ergodic is through the development of drift and minorization conditions [Meyn and Tweedie, 1993, Chapter 15]. ...

On the Applicability of Regenerative Simulation in Markov ...

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AB - We consider the central limit theorem and the calculation of asymptotic standard errors for the ergodic averages constructed in Markov chain Monte Carlo. Chan & Geyer (1994) established a

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central limit theorem for ergodic averages by assuming that the underlying Markov chain is geometrically ergodic and that a simple moment condition is satisfied.

On the applicability of regenerative simulation in Markov ...

Non-reversible Markov chain Monte Carlo for sampling of districting maps Gregory Herschlag¹, Jonathan C. Mattingly^{1,2}, Matthias Sachs^{1,3}, Evan Wysex² ¹Department of Mathematics, Duke University, Durham, NC 27708 ²Department of Statistical Science, Duke University, Durham NC 27708 ³The Statistical and Applied Mathematical Sciences Institute (SAMSI), Durham, NC

Non-reversible Markov chain Monte Carlo for sampling of ...

Convergence of slice sampler Markov chains Gareth O. Roberts Lancaster University, UK and Jeffrey S. Rosenthal University of Toronto, Canada [Received July 1997. Final revision October 1998]
Summary. We analyse theoretical properties of the slice sampler. We find that the algorithm has extremely robust geometric ergodicity properties.

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