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An Investigation of Multi-stage MCMC Approaches for Sampling from Correlated, Discrete Target Distributions

An investigation of the effectiveness of various MCMC algorithms for sampling from highly correlated, discrete target distributions will be discussed. The relative effectiveness of various multi-stage MCMC approaches, including algorithms based upon random-walk and independence samplers, as well as hybrid combinations of these, will be considered. Kullback-Liebler divergence and effective sample size will be used to assess algorithm quality in this comparison process.