

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Dr. YUEN Wai Kong, John

Department of Mathematics
Brock University
Canada

will give a talk

entitled

APPLICATIONS OF MCMC

Abstract

Markov chain Monte Carlo (MCMC) algorithms are widely used in many scientific applications, arising from areas such as statistics, computer science, physics, chemistry and biology. They are designed to simulate Markov chains (MC) with prescribed stationary probability distributions. The states of the simulated chain will then be used to perform Monte Carlo (MC) integrations. In this talk, I will review various key concepts and the principles of some popular algorithms. An important application in quantum chemistry will be discussed: reptation quantum Monte Carlo.

on

Tuesday, July 28, 2009

3:00 p.m. – 4:00 p.m.

at

**Room 524, Meng Wah Complex
(behind the Chong Yuet Ming Amenities Centre)**

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 2859 2466 for parking arrangement.

All interested are welcome