Gibbs samplers on convex sets

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Abstract

In this talk, I will discuss the performance of some Gibbs sampler-based strategies for sampling from the uniform distribution on convex sets. All discussion will be focused on three examples with a great deal of symmetry. I find good, analytic, mixing time bounds for a well-known Gibbs sampler. For the remaining two, I find reasonable analytic mixing time bounds and mention simple ways to get more precise bounds when actually running these algorithms on a computer.