Assessing Monte Carlo errors in MCMC and adaptive MCMC

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Abstract

The talk will present some asymptotic results on quadratic forms of Markov chains and adaptive Markov chains. The results are used to derive Monte Carlo confidence intervals using the standard Gaussian distribution, and the so-called fixed-*b* asymptotic. We will also discuss some convergence rates of quadratic forms that give some insight on the rates of convergence of these confidence intervals.