TOR VERGATA
UNIVERSITÀ DEGLI STUDI DI ROMA

PhD Course 2026

Titolo: Finite Markov chain and algorithmic applications

Periodo di erogazione: november – december -
Start 03.11.2026

Abstract

The theory of finite Markov chain will be presented. All the standard results (ergodic theorem, sampling via MCMC, Metropolis dynamics, evaluation of mixing time) will be discussed using mainly the idea of coupling. Theoretical and numerical exercises will be a fundamental part of the course.

Speaker: **Benedetto Scoppola**

Conference Room: **1103 – "F. De Blasi"**



Schedule:
Tuesday 12:00–14:00
Friday 9:30–11:30