

Stanford University
Departments of Mathematics and Statistics

PROBABILITY SEMINAR

4pm, Monday, December 3, 2018
Sequoia Hall Room 200

Refreshments served at 3:30pm in the Lounge.

Speaker: Persi Diaconis
Departments of Mathematics and Statistics,
Stanford University

Title: **Some nonstandard central limit theorems with application
to importance sampling**

Abstract:

In studying needed sample sizes for Monte Carlo estimates of the number of matchings, a group of us have encountered central limit problems that “have to be true.” Alas, standard techniques don’t seem to help and a host of novel techniques are being developed. There are more problems than theorems, but there are some theorems.

This is joint work with Andy Tsao and Brett Kolesnik.