Visiting Professor Program
Academic year 2021/2022

DEPARTMENT OF MATHEMATICS "GIUSEPPE PEANO"

TEACHING COMMITMENT: 16 hours

COURSE TITLE
Markov chain Monte Carlo methods

TEACHING PERIOD
2nd term

SCIENTIFIC AREA
Probability

LANGUAGE USED TO TEACH
English
The Degree Course is entirely taught in English

COURSE SUMMARY
The course will introduce students to advanced topics in Markov chain Monte Carlo methods, including the theoretical analysis of the most common algorithms and an outline of practical issues for the implementations.

LEARNING OBJECTIVES
The students will know how to set up the main strategies for Markov chain Monte Carlo algorithms and will know the implied properties for the derived estimators.

TUTORSHIP ACTIVITIES
N/A

LAB ACTIVITIES
N/A
OTHER ACTIVITIES BESIDES THE COURSE
N/A

VISITING PROFESSOR PROFILE
The VP will be a highly qualified scholar with an excellent track record of publications in probability and statistics, with special attention to the topics coherent with the course contents.

CONTACT PERSON AT THE DEPARTMENT
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