

Speaker: Daniel Rudolf (University of Passau)

Date: 06/03/2026 at 13:15 in 4 West 1.7 (Wolfson Lecture Theatre)

Title: Slice Sampling

Abstract:

For approximate sampling of a partially known distribution the slice sampling methodology provides a tool for the design and simulation of a Markov chain with desirable properties. In the machine learning community it is a frequently used approach and in the last decade several implementable versions such as elliptical- or Gibbsian polar slice sampling attracted considerable attention. However, from a theoretical point of view those are not well understood. Motivated by that the aim of the talk is

1. to provide an introduction into the slice sampling paradigm;
2. to discuss different interpretations;
3. to show dimension-robust spectral gap estimates of Gibbsian polar slice sampling.