Contribution ID: **40**   Type: **Parallel Talk**

On the geometric convergence of HMC on Riemannian manifolds

Tuesday, 1 August 2023 14:50 (20 minutes)

We apply Harris' ergodic theorem on Markov chains to prove
the geometric convergence of Hamiltonian Monte Carlo: first on compact
Riemannian manifolds, and secondly on a large class of non-compact Riemannian
manifolds by introducing an extra Metropolis step in the radial direction. We
shall use ϕ^4 theory as an explicit example of the latter case.

Topical area

Algorithms and Artificial Intelligence

Primary authors: YU, Xinhao (University of Edinburgh); KENNEDY, A.D. (University of Edinburgh)

Presenter: YU, Xinhao (University of Edinburgh)

Session Classification: Algorithms and Artificial Intelligence