

Publication list: Gareth Roberts

- [1] Gareth O Roberts and Jeffrey S Rosenthal. Hitting time and convergence rate bounds for symmetric langevin diffusions. 2016.
- [2] Alain Durmus, Sylvain Le Corff, Eric Moulines, and Gareth O Roberts. Optimal scaling of the random walk metropolis algorithm under lp mean differentiability. *arXiv preprint arXiv:1604.06664*, 2016.
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- [6] Paul J Birrell, Lorenz Wernisch, Brian D M Tom, Gareth O Roberts, Richard G Pebody, and Daniella De Angelis. Efficient real-time monitoring of an emerging influenza epidemic: how feasible? *arXiv preprint arXiv:1608.05292*, 2015.
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- [13] Roberts GO and JS Rosenthal. Complexity bounds for MCMC via diffusion limits. *Journal of Applied Probability*, to appear, 2016.
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- [15] Gareth O Roberts and Jeffrey S Rosenthal. Surprising convergence properties of some simple Gibbs samplers under various scans. *to appear in International Journal of Statistics and Probability*, pages 51–60, 2015.
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