

Publication list: Gareth Roberts

- [1] Paul Fearnhead, Joris Bierkens, Murray Pollock, and Gareth O Roberts. Piecewise deterministic markov processes for continuous-time monte carlo. *arXiv preprint arXiv:1611.07873*, 2016.
- [2] Gareth O Roberts and Jeffrey S Rosenthal. Hitting time and convergence rate bounds for symmetric Langevin diffusions. *arXiv preprint arXiv:1611.03141*, 2016.
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- [4] 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*, to appear in *Advances in Applied Probability*, 2016.
- [5] Joris Bierkens, Paul Fearnhead, and Gareth Roberts. The zig-zag process and super-efficient sampling for Bayesian analysis of big data. *arXiv preprint arXiv:1607.03188*, 2016.
- [6] Alexandros Beskos, Gareth Roberts, Alexandre Thiery, and Natesh Pillai. Asymptotic analysis of the Random walk Metropolis algorithm on ridged densities. *arXiv preprint arXiv:1510.02577*, 2015.
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