Statistics > Computation

PAWL-Forced Simulated Tempering

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In this short note, we show how the parallel adaptive Wang-Landau (PAWL) algorithm of Bornn et al. (2013) can be used to automate and improve simulated tempering algorithms. While Wang-Landau and other stochastic approximation methods have frequently been applied within the simulated tempering framework, this note demonstrates through a simple example the additional improvements brought about by parallelization, adaptive proposals and automated bin splitting.

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