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Key skills: Introduction to Markow-Chain Monte Carlo Techniques

Monday 5 February 2024 13:30 (1h 15m)

Monte Carlo methods are omnipresent in the physical sciences. Use cases include, for example, multi-dimensional integration, parameter-space explorations and Bayesian inference. In this lecture an introduction to Monte Carlo techniques will be given, including Importance Sampling, Markov Chain Monte Carlo and Nested Sampling with application examples from high-energy physics to cosmology.

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