Themenvorschläge für Bachelorarbeiten, Stand 01/2017

1. **Lubetzky & Sly: Fast initial conditions for Glauber dynamics**
   https://arxiv.org/abs/1701.06042
   (Mixing times, one-dimensional Ising model, information percolation)

2. **Belloni & Chernozhukov: On the Computational Complexity of MCMC-based Estimators in Large Samples**
   https://arxiv.org/abs/0704.2167
   Annals of Statistics 37 (2009)
   (Markov chain Monte Carlo, mixing in high dimensions, isoperimetric inequality, applications in Bayesian statistics)

3. **Mattingly, Stuart & Higham: Ergodicity for SDEs and approximations: locally Lipschitz vector fields and degenerate noise**
   http://homepages.warwick.ac.uk/~masdr/JOURNALPUBS/stuart50.pdf
   Stochastic Proc. Appl. 101 (2002)
   (Stochastic stability, SDE, numerical approximations)