Chinese Restaurant Processes and Interval-Partition Evolutions

Speaker: Quan Shi (AMSS, CAS)

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Abstract:

A composition of a positive integer n is a sequence of positive integers that sum to n. In this talk, we consider a family of Markov chains on integer compositions, closely related to the well-known Pitman–Dubins Chinese restaurant processes. Our main result establishes self-similar diffusion limits for these processes, taking values in the space of interval partitions.

Inviter: Wei Xu

1