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AN ADAPTIVE MONTE CARLO APPROACH FOR STATISTICAL
MODELS WITH INTRACTABLE NORMALIZING CONSTANTS

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This talk will report on a general adaptive MCMC strategy to handle statistical models with intractable normalizing constants. The method can be thought as an extension of the MCMC-MLE approach (Geyer and Thompson 1992) to handle similar models by maximum likelihood. I will give some applications in image segmentation, social network inference and statistical protein design.