

Stein's method for stability estimates of the Poincaré constant

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The Poincaré inequality governs the exponential convergence rate of algorithms such as Langevin dynamics. Interesting questions are then to understand how the Poincaré constant changes when the dynamics is perturbed, or to understand when this constant is minimal under certain constraints. In this talk, I will present some such results in the context of Markov diffusions. Their proof is based in particular on Stein's method for general one-dimensional distributions.

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