SPECTRAL SUBSAMPLING MCMC FOR MULTIVARIATE TIME SERIES

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ABSTRACT. Whatevs

1. INTRODUCTION

Intro stuff.

2. MODEL

Spectral subsampling MCMC was proposed in Salomone et al. (2020) to accelerate MCMC for long stationary univariate time series.

3. EXPERIMENTS

4. CONCLUSIONS

REFERENCES

Salomone, R., Quiroz, M., Kohn, R., Villani, M., and Tran, M.-N. (2020). Spectral subsampling mcmc for stationary time series. *International Conference on Machine Learning (ICML2020).*

APPENDIX A. ADDITIONAL RESULTS OR PROOFS

Stuff goes in here.

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