Limit Profiles for reversible Markov chains

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Abstract

A central question in Markov chain mixing is the occurrence of cutoff, a phenomenon according to which a Markov chain converges abruptly to the stationary measure. The focus of this talk is the limit profile of a Markov chain that exhibits cutoff, which captures the exact shape of the distance of the Markov chain from stationarity. We will discuss techniques for determining the limit profile and its continuity properties under appropriate conditions.