Sampling log-concave measures

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Abstract

In the first part of the talk I will review some of the popular algorithms for sampling log-concave measures. In the second part I will focus on the Langevin algorithm. In particular I will show that it approximates the target measure in polynomial time even when the target density fails to be smooth. Parts of the talk are based on a joint work with Sébastien Bubeck and Ronen Eldan.