

# A short introduction to PDMCMC

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The use of Piecewise Deterministic Markov Processes (PDMP) have recently gained interest in MCMC algorithms. They appeared as limits of lifted Markov chains or of rejection-free Metropolis algorithm, designed in order to improve the speed of convergence of the algorithms. We will briefly introduce these processes and present some of the arguments that motivate their use for sampling.

**Références**