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Markov chains in the analysis of algorithms

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Abstract: The classical approach to the analysis of randomized algorithms or deterministic algorithms with random input concentrated on the average case behaviour, i.e. on the expectation EX_n of some random variable X_n that represents the complexity or running time of the algorithm as a function of the input size n. In the last 15-20 years considerable progress has been made in the analysis of the full distribution of X_n , and many limit results as $n \to \infty$ have been obtained for a variety of standard algorithms. In this context, Markov chains play an important role. We give several examples and discuss the general methodology.