

Estimation of Stationary Densities for Markov Chains

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Proceedings of the 1998 Winter Simulation Conference, 647-652 (1998)

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We describe a new estimator of the stationary density of a Markov chain on general state space. The new estimator is easier to compute, converges faster, and empirically gives visually superior estimates than more standard estimators such as nearest-neighbour or kernel density estimators.