CONVERGENCE BOUND IN TOTAL VARIATION FOR AN IMAGE RESTORATION MODEL

OLIVER JOVANOVIK

ABSTRACT. We consider a stochastic image restoration model proposed by A. Gibbs (2004), and give an upper bound on the time it takes for a Markov chain defined by this model to be \( \epsilon \)-close in total variation to equilibrium. We use Gibbs’ result for convergence in the Wasserstein metric to arrive at our result. Our bound for the time to equilibrium of similar order to that of Gibbs.

1. Introduction

A.L. Gibbs [1] introduced a stochastic image restoration model for an \( N \) pixel greyscale image \( x = \{x_i\}_{i=1}^N \). More specifically, in this model each pixel \( x_i \) corresponds to a real value in \([0, 1]\), where a black pixel is represented by 0 and a white pixel is represented by the value 1. It is assumed that in the real-world space of such images, each pixel tends to be like its nearest neighbours (in the absence of any evidence otherwise). This assumption is expressed in the prior probability density of the image, which is given by

\[
\pi_\gamma (x) \propto \exp \left\{ - \sum_{(i,j)} \frac{1}{2} [\gamma (x_i - x_j)]^2 \right\}
\]

on the state space \([0, 1]^N\), and is equal to 0 elsewhere. The sum in (1.1) is over all pairs of pixels that are considered to be neighbours, and the parameter \( \gamma \) represents the strength of the assumption that neighbouring pixels are similar. Here images are assumed to have an underlying graph structure. The familiar 2-dimensional digital image is a special case, where usually one might assume that the neighbours of a pixel \( x_i \) in the interior of the image (i.e. \( x_i \) not on the boundary of the image) are the 4 or 8 pixels surrounding \( x_i \), depending on whether or not we decide to consider the 4 pixels diagonal to \( x_i \).

The actual observed image \( y = \{y_i\}_{i=1}^N \) is assumed to be the result of the original image subject to distortion by random noise, with every pixel modified independently through the addition of a Normal \((0, \sigma^2)\) random variable (hence \( y_i \in \mathbb{R} \)). The resulting posterior probability density for the original image is given by

\[
\pi_{\text{posterior}} (x | y) \propto \exp \left\{ - \sum_{i=1}^{N} \frac{1}{2\sigma^2} (x_i - y_i)^2 - \sum_{(i,j)} \frac{1}{2} [\gamma (x_i - x_j)]^2 \right\}
\]

supported on \([0, 1]\).

Samples from (1.2) can be approximately obtained by means of a Gibbs sampler. In this instance, the algorithm works as follows: at every iteration the sampler chooses a site \( i \) uniformly at random, and replaces the value \( x_i \) at this location according to the full conditional density at that site. This

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density is given by
\begin{align}
\pi_{\text{FC}}(x_i | y, x_{k \neq i}) \propto \exp \left\{ \frac{(\sigma^{-2} + n_i \gamma^2)}{2} \cdot \left[ x_i - (\sigma^{-2} + n_i \gamma^2)^{-1} \left( \sigma^{-2} y_i + \gamma^2 \sum_{j \neq i} x_j \right) \right]^2 \right\}
\end{align}
on [0, 1] and 0 elsewhere. Here \( n_i \) is the number of neighbours the \( i \)th pixel has, and \( j \sim i \) indicates that the \( j \)th pixel is one of them. It follows that (1.3) is a restriction of a Normal \( \left( (\sigma^{-2} + n_i \gamma^2)^{-1} \left( \sigma^{-2} y_i + \gamma^2 \sum_{j, i} x_j \right), (\sigma^{-2} + n_i \gamma^2)^{-1} \right) \) distribution to the set \([0, 1]\).

The bound on the rate of convergence to equilibrium given in [1] is stated in terms of the Wasserstein metric \( d_W \). This is defined as follows: if \( \mu_1 \) and \( \mu_2 \) are two probability measures on the same state space which is endowed with some metric \( d \), then
\begin{align}
d_W(\mu_1, \mu_2) := \inf \{ d(\xi_1, \xi_2) \}
\end{align}
where the infimum is taken over all joint distributions \((\xi_1, \xi_2)\) such that \( \xi_1 \sim \mu_1 \) and \( \xi_2 \sim \mu_2 \).

Another commonly used metric for measuring the distance of a Markov chain from its equilibrium distribution is the total variation metric, defined for two probability measures \( \mu_1 \) and \( \mu_2 \) on the state space \( \Omega \) by
\begin{align}
d_{TV}(\mu_1, \mu_2) := \sup A \{ |\mu_1(A) - \mu_2(A)| \}
\end{align}
where the supremum is taken over all measurable \( A \subseteq \Omega \).

The underlying metric on the state space used throughout [1] (and hence used implicitly in the statement of Theorem 1) is defined by \( d(x, y) := \sum_i |x_i - z_i| \). This is a non-standard choice for a metric on \([0, 1]^N\), however it is comparable to the more usual \( l_1 \) taxicab metric \( \hat{d}(x, y) := \sum_i |x_i - z_i| \) since
\begin{align}
n_{\min} \cdot \hat{d}(x, y) \leq d(x, y) \leq n_{\max} \cdot \hat{d}(x, y)
\end{align}
where \( n_{\max} := \max_i \{ n_i \} \) and \( n_{\min} := \min_i \{ n_i \} \). Hence, for two probability measures \( \mu_1 \) and \( \mu_2 \) on \([0, 1]^N\), it follows immediately that
\begin{align}
n_{\min} \cdot d_{W}(\mu_1, \mu_2) \leq d_{W}(\mu_1, \mu_2) \leq n_{\max} \cdot d_{W}(\mu_1, \mu_2)
\end{align}
where \( d_{W} \) and \( d_{\hat{W}} \) are the Wasserstein metrics associated with \( d \) and \( \hat{d} \) respectively.

If \( \Theta_1 \) and \( \Theta_2 \) are two random variables on the same state space with probability measures \( m_1 \) and \( m_2 \) respectively, then we shall write
\begin{align}
d_W(\Theta_1, \Theta_2) := d_W(m_1, m_2) \quad \text{and} \quad d_{TV}(\Theta_1, \Theta_2) := d_{TV}(m_1, m_2)
\end{align}

Gibbs [1] shows that

**Theorem 1.** [1] Let \( X^t \) be a copy of the Markov chain evolving according to the Gibbs sampler, and let \( Z^t \) be a chain in equilibrium, distributed according to \( \pi_{\text{posterior}} \). Then if \([0, 1]^N\) is given the metric \( d(x, y) := \sum_i |x_i - z_i| \), it follows that \( d_W(X^t, Z^t) \leq \epsilon \) whenever
\begin{align}
t > \vartheta(\epsilon) := \log \left( \frac{\pi_{\text{posterior}}}{\pi_{\text{max}}} \right) \log \left( 1 - N^{-1} (1 + n_{\max} \gamma^2 \sigma^2)^{-1} \right)
\end{align}

By the comments preceding the statement of this theorem, (1.4) remains true with the standard \( l_1 \) metric on the state space, if we replace \( \epsilon \) by \( n_{\min} \cdot \epsilon \) in the right-hand side of this inequality.

**Remark.** Equation (1.4) appears in [1] with the denominator being
\begin{align}
\log \left( N - 1/N + n_{\max} N^{-1} \gamma^2 (\sigma^{-2} + n_{\max} \gamma^2)^{-1} \right)
\end{align}
It is obvious from their proof that this is a typographical error, and that the term \( N - 1/N \) was intended to be \( (N - 1)/N \).
It is not difficult to see that \( d_{TV} \) is a special case of \( d_W \) when the underlying metric is given by \( d(x, z) = 1 \) if \( x \neq z \). In general however, convergence in \( d_W \) does not imply convergence in \( d_{TV} \), and vice versa (see [2] for examples where convergence fails, as well as some conditions under which convergence in one of \( d_W \), \( d_{TV} \) implies convergence in the other). The purpose of this paper is to obtain a bound in \( d_{TV} \) by making use of ([3]) and simple properties of the Markov chain, without specifically engaging in a new study of the mixing time.

Let \( X_t \) be a copy of the Markov chain, and let \( \mu^t \) be its probability distribution. Furthermore, define \( \zeta_i := (\sigma^{-2} + n_i \gamma^2)^{-1} \left( \sigma^{-2} y_i + \gamma^2 n_{\text{max}} \right) \), \( \zeta := \max \{|\zeta_i|\} \) and \( \sigma_i^2 = (\sigma^{-2} + n_i \gamma^2)^{-1} \). If \( \pi \) is the posterior distribution with density function \( \pi_{\text{posterior}} \), we show that

**Theorem 2.** Let \( X_t \) be a copy of the Markov chain evolving according to the Gibbs sampler, and let \( Z^t \) be a chain in equilibrium. Then \( d_{TV}(X^t, Z^t) \leq \epsilon \) whenever

\[
t > \vartheta (\omega^2) + M
\]

where \( M = [N \log (N) + N \log \left( \frac{2}{\epsilon} \right)] \) and \( \omega = \left[ 1 - (1 - \frac{1}{2})^{M-1} \right] \left( 1 + e^{\frac{(\epsilon^2 - 1)2}{2\epsilon^2}} \right) \).

Akin to the bound for the metric \( d_W \), this bound is also \( O \left( N \log \frac{N}{\epsilon} \right) \). A notable difference, however, is that in our bound there is a (quadratic) dependence on \( \zeta \) (and hence a quadratic dependence on \( \max \{|y_i|\} \)).

Since this state space is bounded, it also easily follows (using previously defined notation) that \( d_{TV} (\mu_1, \mu_2) \leq N \cdot d_{TV} (\mu_1, \mu_2) \) and \( d_W (\mu_1, \mu_2) \leq n_{\text{max}} \cdot N \cdot d_{TV} (\mu_1, \mu_2) \). Therefore, Theorem 2 also implies a bound in \( d_W \) as well as \( d_{TV} \).

Section 2 will present the proof of Theorem 2 and will conclude with a discussion of the proof strategy.

### 2. FROM \( d_W \) TO \( d_{TV} \)

Let \( t \) be some fixed time, and let \( X^s \) and \( Z^s \) \((s = 1, \ldots, t)\) be two instances of the Markov chain, evolving as defined in the lines preceding ([3]). The coupling method ([3]) allows us to bound total variation via the inequality

\[
d_{TV} (X^t, Z^t) \leq \mathbb{P}[X^t \neq Z^t].
\]

Having uniformly selected \( i \) from \([1, \ldots, N]\), we couple the pixel \( X_i^{t+1} \) with \( Z_i^{t+1} \) as follows: let \( f_i \) and \( g_i \) be the conditional density functions of \( X_i^{t+1} \) given \( X^t \) and of \( Z_i^{t+1} \) given \( Z^t \), respectively. Choose a point \((a_1, a_2)\) uniformly from the area defined by \( A_X = \{(a, b) | f_i(a) > 0, 0 \leq b \leq f_i(a)\} \), i.e. the area under the graph of \( f_i \), and set \( X_i^{t+1} = a_1 \). If the point \((a_1, a_2)\) is also in the set \( A_Z = \{(a, b) | g_i(a) > 0, 0 \leq b \leq g_i(a)\} \), then set \( Z_i^{t+1} = X_i^{t+1} = a_1 \). Otherwise \((a_1, a_2) \in A_Z \setminus A_X \), and in this case choose a point \((b_1, b_2)\) uniformly from \( A_Z \setminus A_X \) and set \( Z_i^{t+1} = b_1 \). Observe that \( X^s \) and \( Z^s \) \((s = 0, \ldots, t + 1)\) are indeed two faithful copies of the Markov chain.

In order to proceed, we will establish the following results.

**Lemma 3.** Let \( U_1 \sim \text{Normal} (\mu_1, \sigma^2) \) and \( U_2 \sim \text{Normal} (\mu_2, \sigma^2) \), and let \( W_1 \) and \( W_2 \) have the distributions of \( U_1 \) and \( U_2 \) conditioned to be in some measurable set \( S \). Let \( f_{U_1}, f_{U_2}, f_{W_1} \) and \( f_{W_2} \) be their respective density functions. Then

\[
d_{TV} (W_1, W_2) \leq \frac{d_{TV} (U_1, U_2)}{\min \left( \int_S f_{U_1}, \int_S f_{U_2} \right)}
\]

**Proof.** We start by noting that

\[
d_{TV} (W_1, W_2) = \int_{f_{W_1} \geq f_{W_2}} (f_{W_1} - f_{W_2})
\]

\[
= \int_{f_{W_1} \geq f_{W_2}} \left( \frac{f_{U_1}}{\int_S f_{U_1}} - \frac{f_{U_2}}{\int_S f_{U_2}} \right)
\]

\[
\Rightarrow d_{TV} (W_1, W_2) \leq \frac{d_{TV} (U_1, U_2)}{\min \left( \int_S f_{U_1}, \int_S f_{U_2} \right)}
\]
The first equality is one of a few different equivalent definitions of total variation. A proof is given in Proposition 3 of [4].

Now if \( f_{U_1} \geq f_{U_2} \), then the above is bounded by

\[
\begin{align*}
\text{d}_{TV}(W_1, W_2) &\leq \frac{1}{f_{U_1} f_{U_2}} \int_{f_{W_1} \geq f_{W_2}} (f_{U_1} - f_{U_2}) \\
&\leq \frac{1}{f_{U_1} f_{U_2}} \int_{f_{U_1} \geq f_{U_2}} (f_{U_1} - f_{U_2}) \\
&= \frac{\text{d}_{TV}(U_1, U_2)}{\min(f_{U_1}, f_{U_2})}
\end{align*}
\]

The second inequality follows from the observation that

\[
\frac{f_{U_1}(w)}{f_{U_1}} \geq \frac{f_{U_2}(w)}{f_{U_2}} \Rightarrow \frac{f_{U_1}(w)}{f_{U_2}(w)} \geq \frac{f_{U_1}(w)}{f_{U_1}(w)} \Rightarrow f_{U_1}(w) \geq f_{U_2}(w)
\]

Similarly, if \( f_{U_2} \geq f_{U_1} \), then we repeat the same argument with

\[
\text{d}_{TV}(W_1, W_2) = \int_{f_{W_2} \geq f_{W_1}} (f_{W_2} - f_{W_1})
\]

in place of (2.2), arriving at the same result.

A simple but useful result is the following lemma:

**Lemma 4.** \((2\pi\sigma^2)^{-1/2} \int_0^1 e^{-\frac{(x-\zeta)^2}{2\sigma^2}} \geq (2\pi\sigma^2)^{-1/2} e^{-\frac{(|\zeta|+1)^2}{2\sigma^2}}\)

**Proof.** This is trivial, since \((|\zeta|+1) \geq |x - \zeta|\) for any \(x \in [0, 1]\). \(\square\)

Now let \(U_1 \sim \text{Normal} \left((\sigma^{-2} + n_i \gamma^2)^{-1} \left(\sigma^{-2} y_i + \gamma^2 \sum_{j-i} z_j^i\right), \sigma_i^2\right)\)
and \(U_2 \sim \text{Normal} \left((\sigma^{-2} + n_i \gamma^2)^{-1} \left(\sigma^{-2} y_i + \gamma^2 \sum_{j-i} z_j^i\right), \sigma_i^2\right)\).
Applying Lemma 3 to \((X_{i+1}^t, Z_{i+1}^t)\) with \(S = [0, 1]\), we see that conditional on \(\mathcal{F}_t\) (sigma algebra generated by \(X^t\) and \(Z^t\))

\[
\mathbb{P} \left[X_{i+1}^t \neq Z_{i+1}^t | \mathcal{F}_t\right] = \text{d}_{TV}(X_{i+1}^t, Z_{i+1}^t | \mathcal{F}_t) \\
\leq \frac{\text{d}_{TV}(U_1, U_2 | \mathcal{F}_t)}{\min(f_{U_1}, f_{U_2})} \\
\leq (2\pi\sigma_i^2)^{1/2} e^{-\frac{(|\zeta|+1)^2}{2\sigma_i^2}} \text{d}_{TV}(U_1, U_2 | \mathcal{F}_t)
\]

For the second inequality we have used Lemma 4. By Lemma 15 of [2] it follows that

\[
d_{TV}(U_1, U_2 | \mathcal{F}_t) \leq \frac{\mathbb{E} [U_1 | \mathcal{F}_t] - \mathbb{E} [U_2 | \mathcal{F}_t]}{\sqrt{2\pi\sigma_i^2}}
\]

Hence by (2.2)

\[
\mathbb{P} \left[X_{i+1}^t \neq Z_{i+1}^t | \mathcal{F}_t\right] \leq e^{-\frac{(|\zeta|+1)^2}{2\sigma_i^2}} \mathbb{E} [U_1 | \mathcal{F}_t] - \mathbb{E} [U_2 | \mathcal{F}_t] \\
= e^{-\frac{(|\zeta|+1)^2}{2\sigma_i^2}} \sigma_i^2 \gamma^2 \sum_{j-i} X_j^i - \sum_{j-i} Z_j^i \\
\leq e^{-\frac{(|\zeta|+1)^2}{2\sigma_i^2}} \sigma_i^2 \gamma^2 \sum_{j-i} |X_j^i - Z_j^i|
\]

We can now proceed with the proof of Theorem 2.
Proof of Theorem 2. Let $\epsilon > 0$ be given, and define $\tilde{\epsilon} := 1 - \left(1 - \frac{\epsilon}{2}\right)^{M^{-1}}$ (recall that $M = \lfloor N\log(N) + N\log\left(\frac{2}{\epsilon}\right)\rfloor$) and $\omega := \tilde{\epsilon}/\left(1 + e^{-\frac{(\xi+1)^2}{2\sigma^2}}\right)$ with $\tilde{\sigma} := \min\{\tilde{\sigma}_i\}$. By Theorem 1, $d_W(X^t, Z^t) \leq \omega^2$ whenever $t \geq \tau := \left\lfloor \log\left(\frac{\omega^2}{\max\{\omega, M\}}\right)/\log\left(1 - N^{-1}(1 + \sigma^2)\right)\right\rfloor$. Since the infimum in the definition of $d_W$ is achieved (see for example Section 5.1 of [6], we can find a joint distribution $L(u^\tau, v^\tau)$ of two random variables $u^\tau \sim X^\tau$ and $v^\tau \sim Z^\tau$, such that $\mathbb{E}[d(u^\tau, v^\tau)] = \mathbb{E}\left[\sum_{i} |u^\tau_i - v^\tau_i|\right] \leq \omega^2$ (we use the superscript $\tau$ in $u^\tau$ and $v^\tau$ to preserve notational consistency with $X^\tau$ and $Z^\tau$). And by Markov’s inequality we get

\[
\mathbb{P}\left[\sum_{k=1}^n |u^\tau_k - v^\tau_k| \geq \omega \text{ for some } j\right] \leq \mathbb{P}[d(u^\tau, v^\tau) \geq \omega] \leq \omega
\]

(2.6)

For $s = 1, \ldots$, define the Markov chains $u^{\tau+s} \sim X^{\tau+s}$ and $v^{\tau+s} \sim Z^{\tau+s}$ by uniformly choosing (for every $s$) a site $i$ and assigning values to $(u^{\tau+s}_i, v^{\tau+s}_i)$ as described at the beginning of Section 2. Note that $d_{TV}(u^{\tau+s}, v^{\tau+s}) = d_{TV}(X^{\tau+s}, Z^{\tau+s})$, hence it suffices to show that $d_{TV}(u^{\tau+s}, v^{\tau+s}) \leq \epsilon$ whenever $\vartheta(\omega^2) + M$. By splitting up the above probability and applying (2.5) and (2.6), we conclude that at the chosen site $i$

\[
\mathbb{P}\left[u^{\tau+1}_i \neq v^{\tau+1}_i\right] = \mathbb{P}\left[u^{\tau+1}_i \neq v^{\tau+1}_i, \sum_{k=1}^n |u^\tau_k - v^\tau_k| < \omega\right] \cdot \mathbb{P}\left[\sum_{k=1}^n |u^\tau_k - v^\tau_k| < \omega\right]
\]

\[
+ \mathbb{P}\left[u^{\tau+1}_i \neq v^{\tau+1}_i, \sum_{k=1}^n |u^\tau_k - v^\tau_k| \geq \omega\right] \cdot \mathbb{P}\left[\sum_{k=1}^n |u^\tau_k - v^\tau_k| \geq \omega\right]
\]

\[
\leq e^{-\frac{(\xi+1)^2}{2\sigma^2}} \tilde{\sigma}^2 e^{-\omega^2 + \omega}
\]

(2.7)

Let $i_m$ be the pixel chosen at time $\tau + m$ for $m = 1, 2, \ldots$. For $j \geq 1$, define the events $B_j := \{u^{\tau+j}_{i_j} = v^{\tau+j}_{i_j}\}$ and $B_0 := \{d(u^\tau, v^\tau) \leq \omega\}$, and observe that in the event $\{\cap_{k=0}^n B_k\}$, we have $d(u^{\tau+j}, v^{\tau+j}) \leq d(u^\tau, v^\tau) \leq \omega$. Therefore by equations (2.5) and (2.6)

\[
\mathbb{P}\left[u^{\tau+m}_{i_m} \neq v^{\tau+m}_{i_m} \right] \leq \mathbb{P}\left[u^{\tau+m}_{i_m} \neq v^{\tau+m}_{i_m}, \cap_{k=0}^n B_k\right] \mathbb{P}[B_0] + \omega \leq e^{-\frac{(\xi+1)^2}{2\sigma^2}} + \omega \leq \tilde{\epsilon}
\]

By induction on $m$ we get that

\[
\mathbb{P}\left[\cap_{j=1}^m B_j\right] \geq \mathbb{P}\left[B_0\right] \cdot \mathbb{P}\left[\cap_{j=1}^{m-1} B_j\right] \geq (1 - \tilde{\epsilon})^m
\]

(2.8)

Note that the case $m = 1$ follows directly from (2.7). We will now refer to the ‘coupon collector’ problem, discussed in section 2.2 of [3]; if $\theta$ is the first time when a coupon collector has obtained all $N$ out of $N$ coupons, then

\[
\mathbb{P}\left[\theta > M\right] \leq \frac{\epsilon}{2}
\]

(2.9)
Let $\phi := \tau + M$ and let $\theta := \min\{l \geq 1 : \{1, \ldots, N\} \subseteq \{i_1, \ldots, i_l\}\}$ - i.e. $\tau + \theta$ is the first time when every pixel site has been chosen at least once after $\tau$. Recall also that $\tilde{\epsilon} := 1 - \left(1 - \frac{\epsilon}{2}\right)^{M-1}$. Then

$$\mathbb{P}[u^\phi \neq v^\phi] = \mathbb{P}[u^\phi \neq v^\phi | \theta > M] \cdot \mathbb{P}[\theta > M] + \mathbb{P}[u^\phi \neq v^\phi, \theta \leq M]$$

$$= \mathbb{P}[\theta > M] + \mathbb{P}[u^{\tau+j}_{i_j} \neq v^{\tau+j}_{i_j} \text{ for some } 1 \leq j \leq M]$$

$$(2.10)$$

$$\leq \mathbb{P}[\theta > M] + 1 - \left(1 - \frac{\epsilon}{2}\right)^M$$

$$= \frac{\epsilon}{2} + 1 - (1 - \frac{\epsilon}{2})^M$$

This proves the statement of the theorem. \hfill \Box

Remark. The strategy here was to couple two copies of the Markov chain until favourable conditions were met (i.e. until their Wasserstein distance was sufficiently small), and then attempt to force coalescence in “one shot” at each co-ordinate. This method is described in [4] and [7] in a more general context.

The proof of Theorem 2 is quite specialized, as it involves the use of specific properties related to this model. We showed that coalescence between the two chains, one co-ordinate at a time and without any “misses”, would occur with high likelihood. One important property required in order to bound $d_{TV}$ in terms of $d_W$, was bounding the conditional total variation at every co-ordinate (equivalent to the non-overlapping area under the conditional density functions at each co-ordinate) in terms of the distance between the two chains. Another, less stringent, requirement was for the distance between the two chains not to increase if coalescence was successful at any co-ordinate (presumably one could construct a metric where this is not necessarily true). With these conditions satisfied, it may be possible to apply the ideas of this paper (as well as those presented in [7] and [2]) to convert Wasserstein bounds into TV bounds in a variety of situations.

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Department of Mathematics and Statistics, 4700 Keele Street, York University, M3J 1P3, Canada
E-mail address: olijovan@mathstat.yorku.ca, Telephone: (416) 736-2100 Extension 40616