

Gibbs Sampling

$$p(x_1, x_2, x_3) = \frac{\widehat{p}(x_1, x_2, x_3)}{Z}$$

Start with (x_1^0, x_2^0, x_3^0) , e. g. $(0, 0, 0)$

$$\begin{aligned} x_1^1 &\sim p(x_1 \mid x_2 = x_2^0, x_3 = x_3^0) \\ &= \frac{\widehat{p}(x_1, x_2^0, x_3^0)}{Z_1} \end{aligned}$$