

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. $(0, 0, 0)$

$$x_1^1 \sim p(x_1 \mid x_2 = x_2^0, x_3 = x_3^0)$$

$$x_2^1 \sim p(x_2 \mid x_1 = x_1^{\textcolor{red}{1}}, x_3 = x_3^0)$$

$$x_3^1 \sim p(x_3 \mid x_1 = x_1^{\textcolor{red}{1}}, x_2 = x_2^{\textcolor{red}{1}})$$