Data Analysis 4

Day 3!

Goals for Today:

- Review of Day 2
- Finish minimization techniques
- Review of MCMC
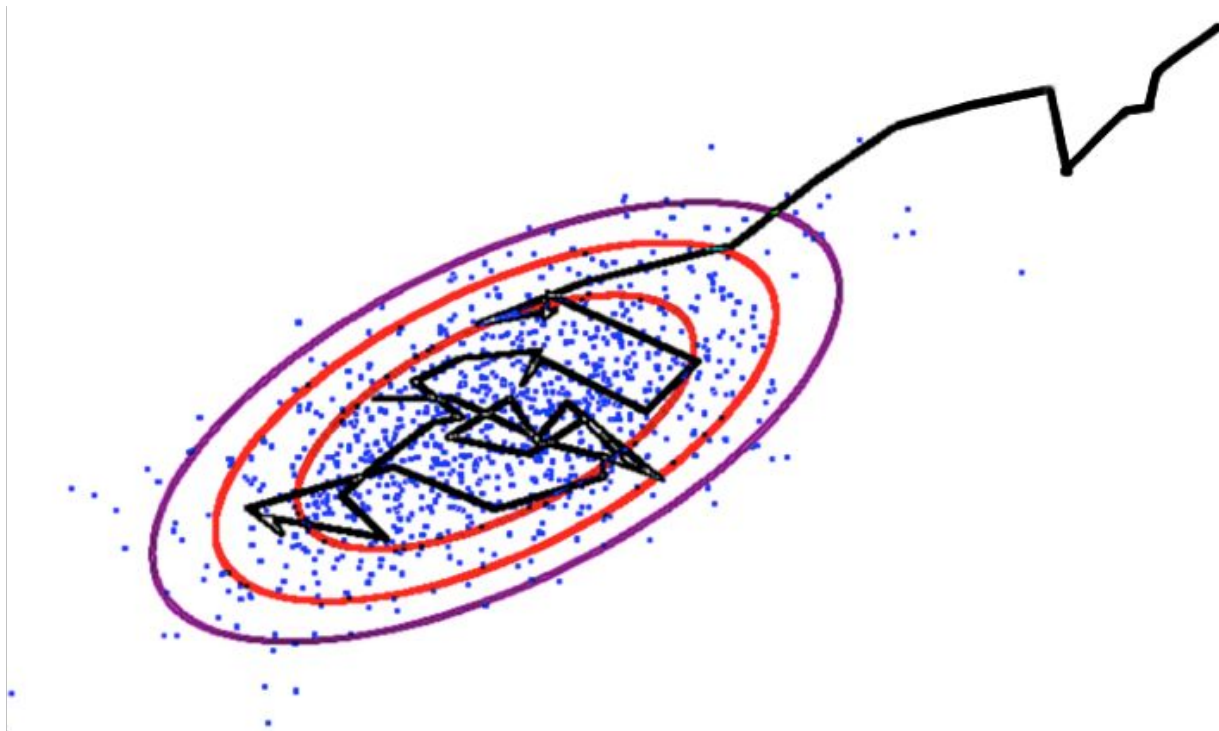- Playing with emcee

Review of Day 2

Minimization methods

- Combining models, metrics and methods
- The basic idea behind a "gradient descent" algorithm
- Any Python questions

Go back over Python!

Review of MCMC

MCMC is a method of sampling your posterior

So what makes MCMC unique?

- An MCMC doesn't directly try to *completely* optimize the metric. Instead an MCMC samples from a posterior, giving you the power to find optimal values and confidence intervals

Python!