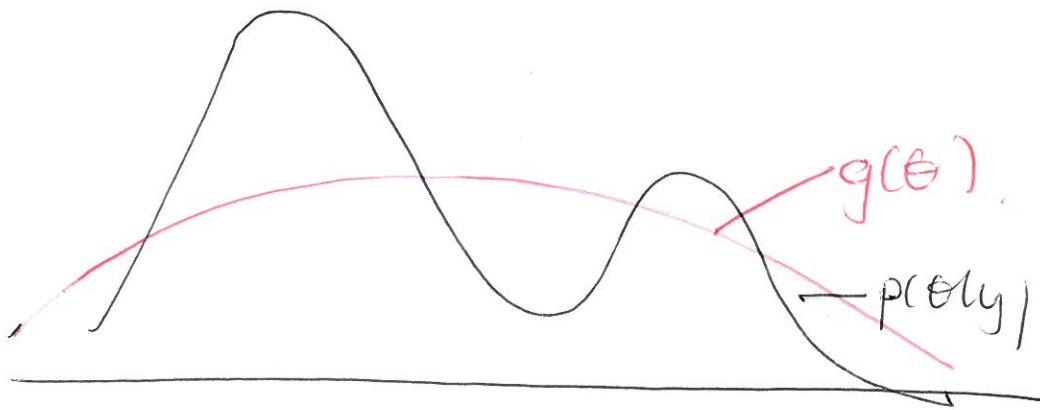


Whiteboard Notes 17 Aug 2017

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## Importance Sampling



If  $g(\theta^*) > p(\theta^*|y)$   $\rightarrow$  values are overrepresented

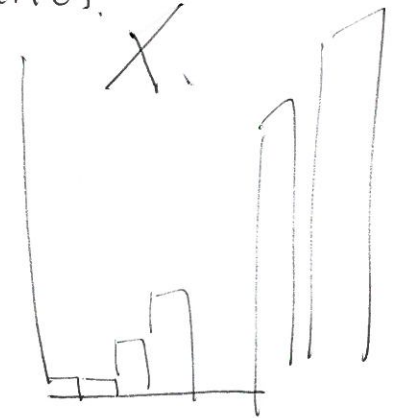
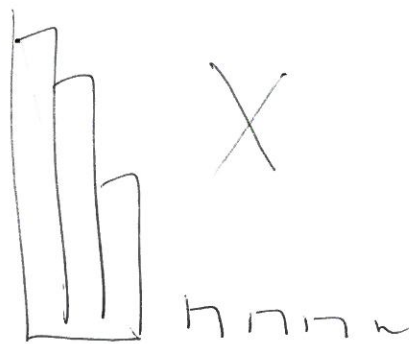
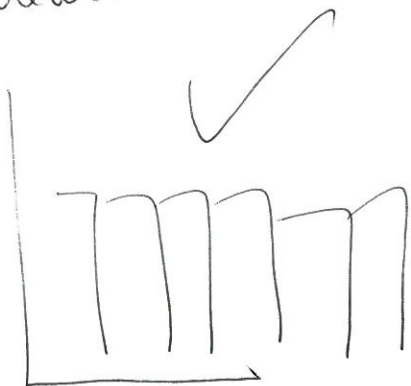
If  $g(\theta^*) < p(\theta^*|y)$   $\rightarrow$  values are underrepresented

Purpose of importance ratios is to

mitigate effect of over / under representation

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Ideal distribution of importance ratios



avoid heavy skewness