BDA (3)

* MCMC - Markov chain Monte Carlo

Class of algorithms for sampling from probability distributions based on constructing a Markov chain that has the desired distribution as its 'equilibrium distribution' [invariant measure].

The state of the chain after a large number of steps is then used as a sample for the desired distributi[on]. The quality of the sample improves as a function of the number of steps.

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* Markov chain mixing time.

a good chain will have rapid mixing - stationary distribution is reached quickly starting from an arbitary position.

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