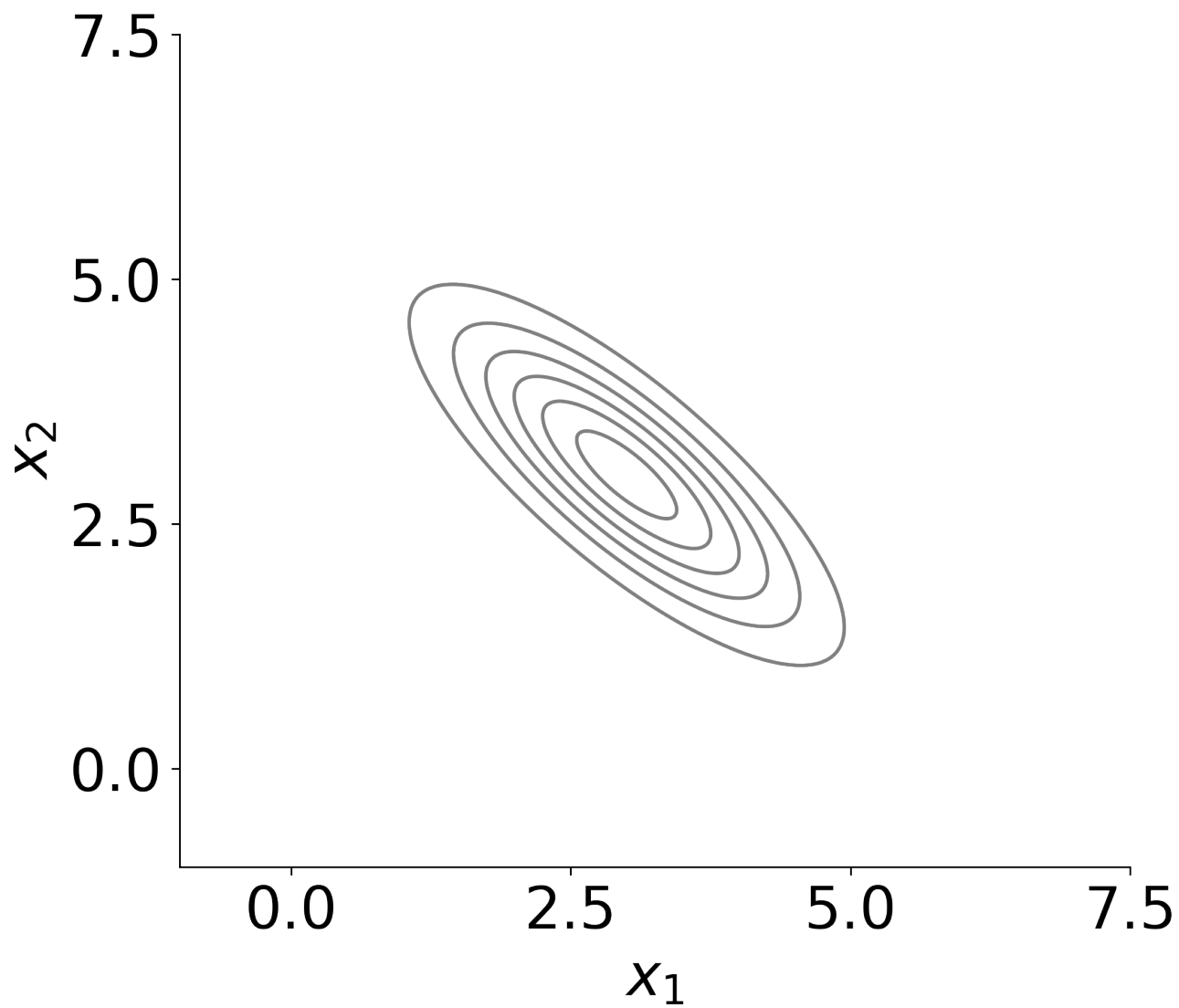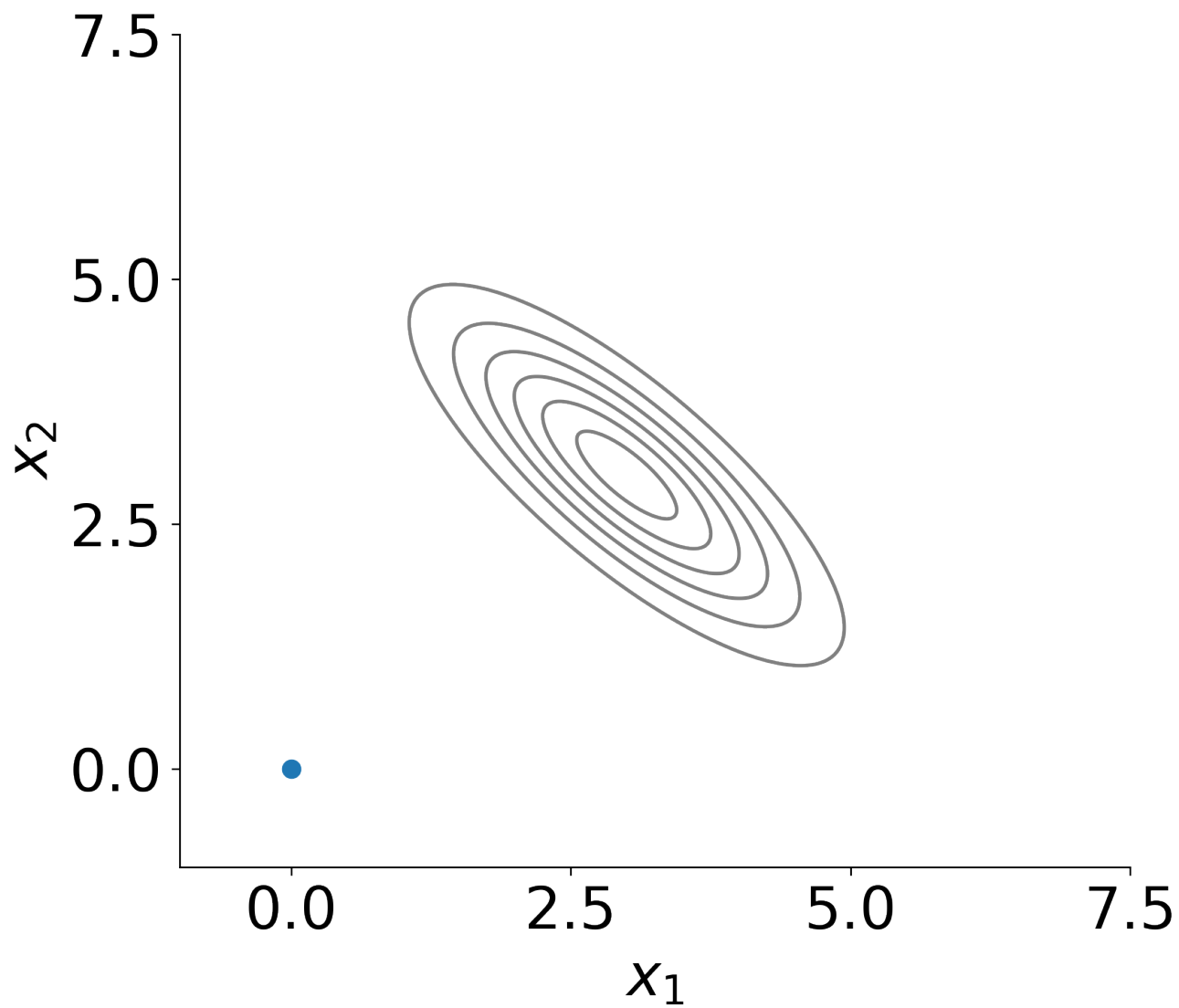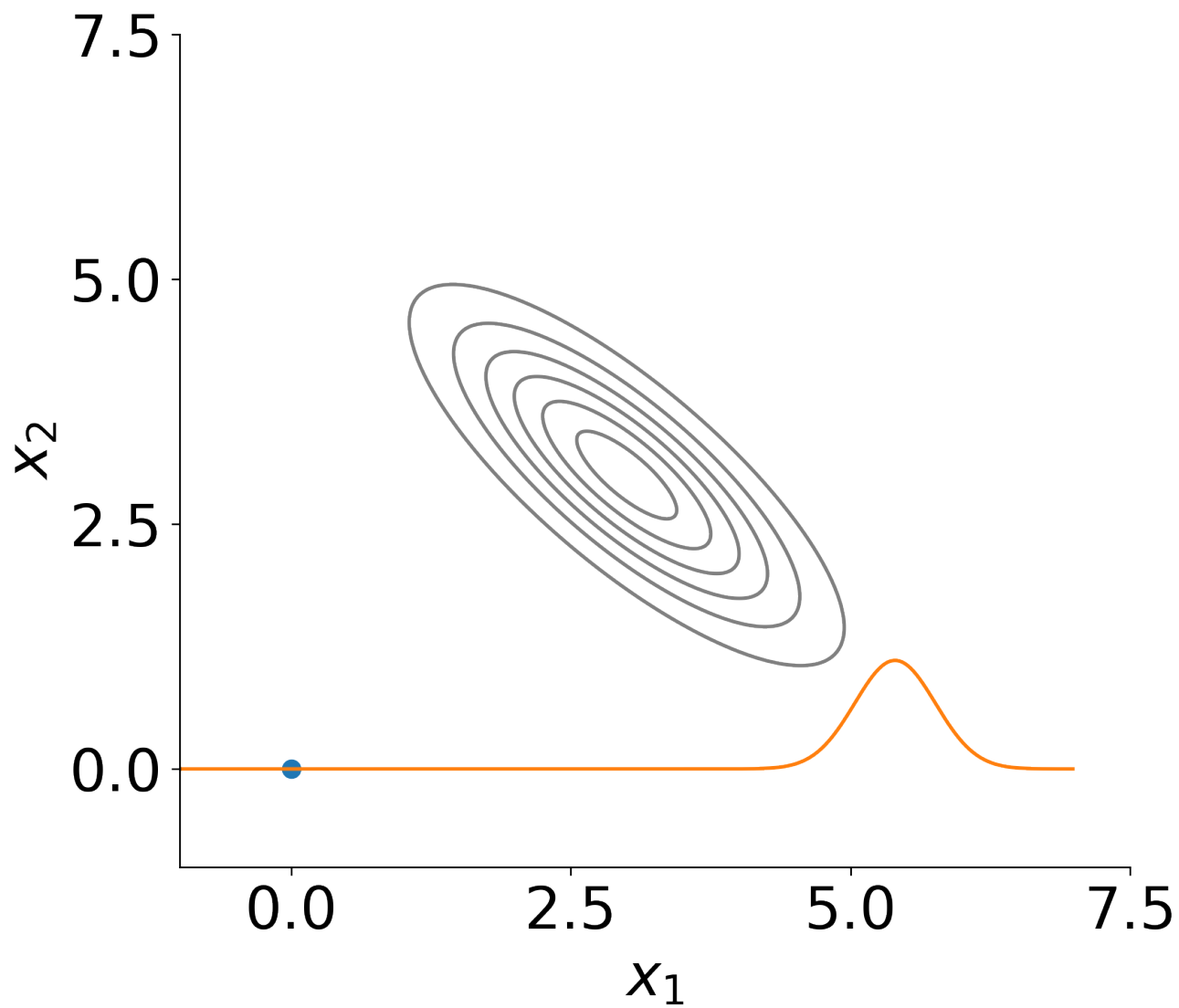# Gibbs Sampling Demo

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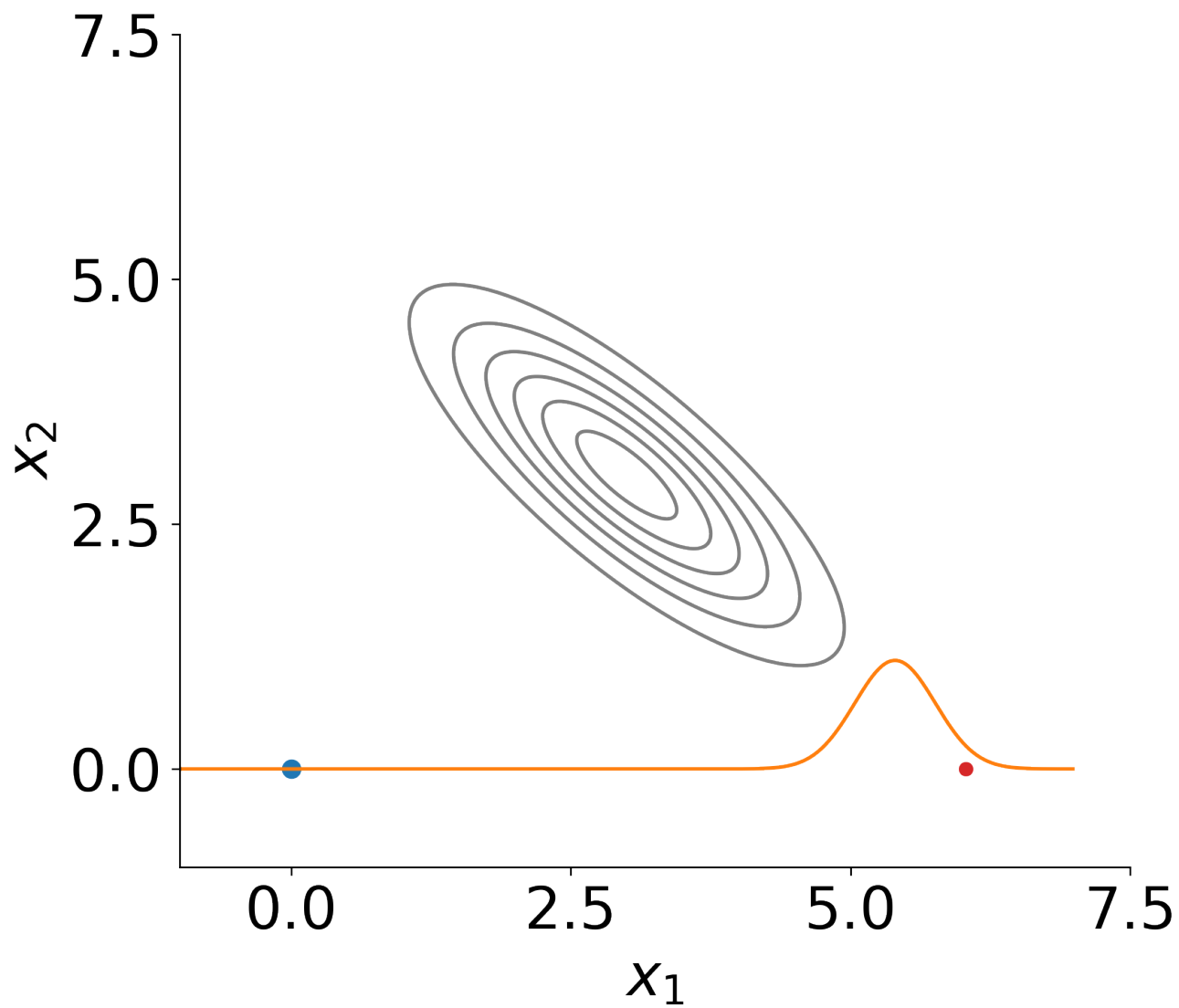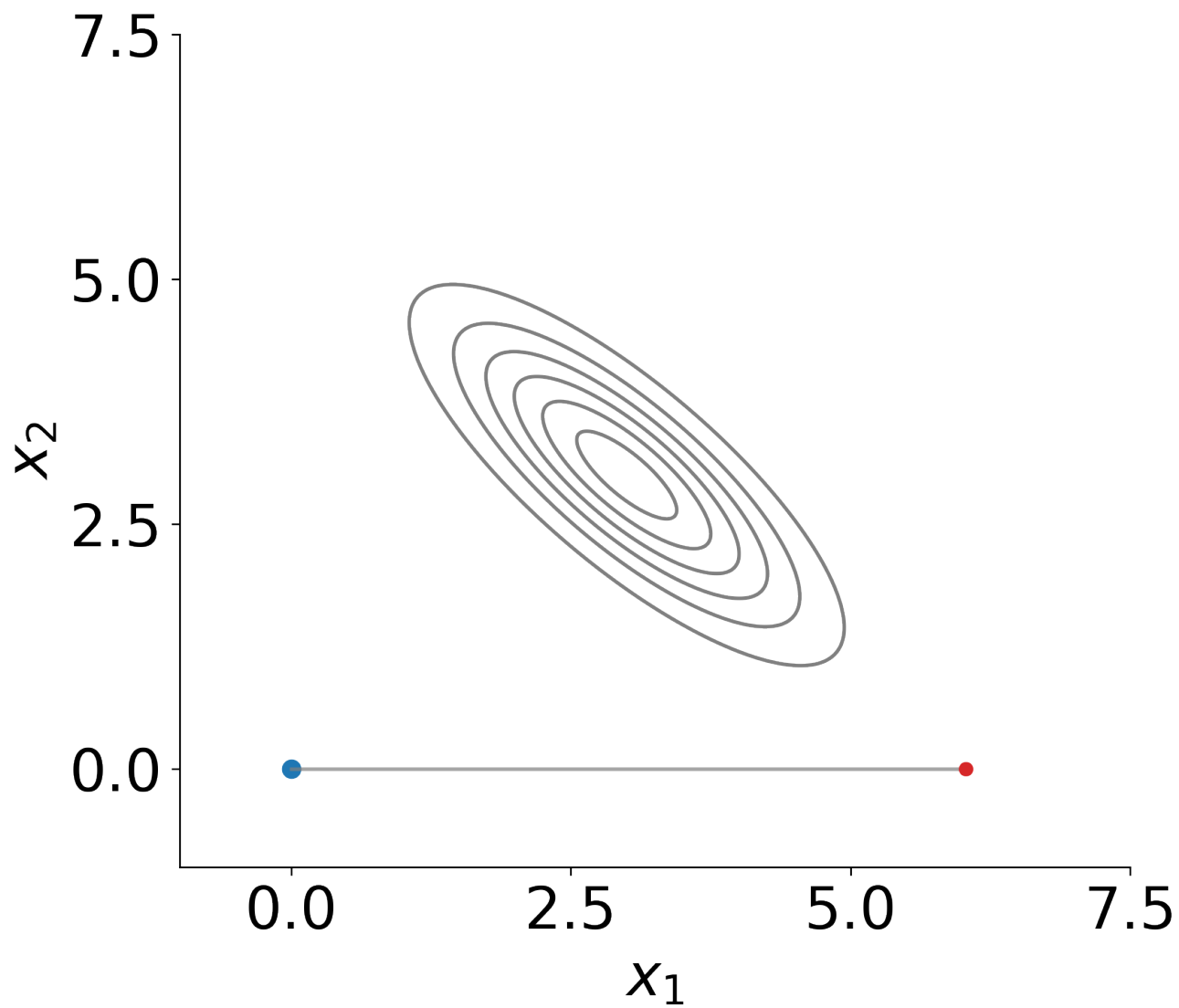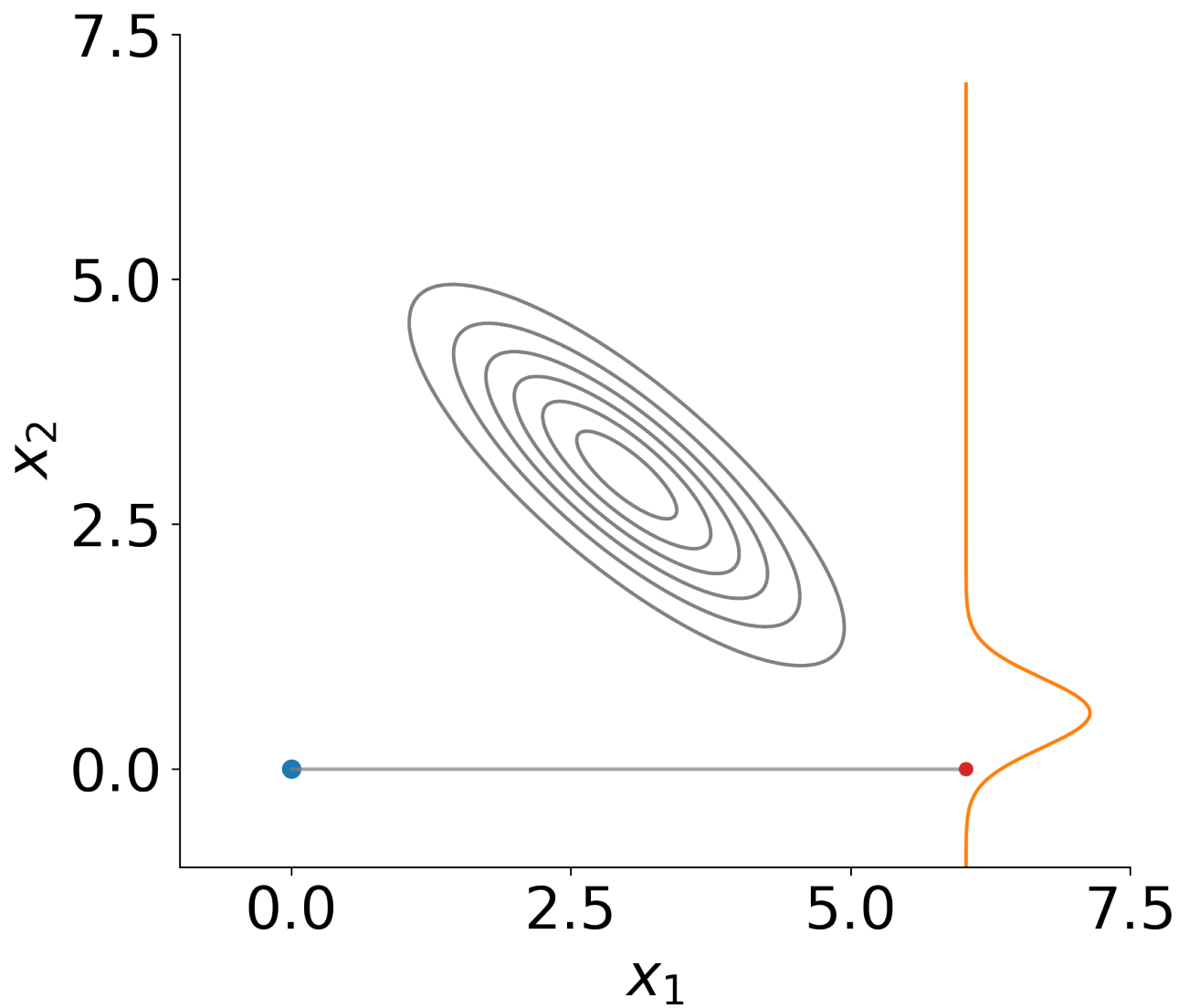# Gibbs Sampling Demo

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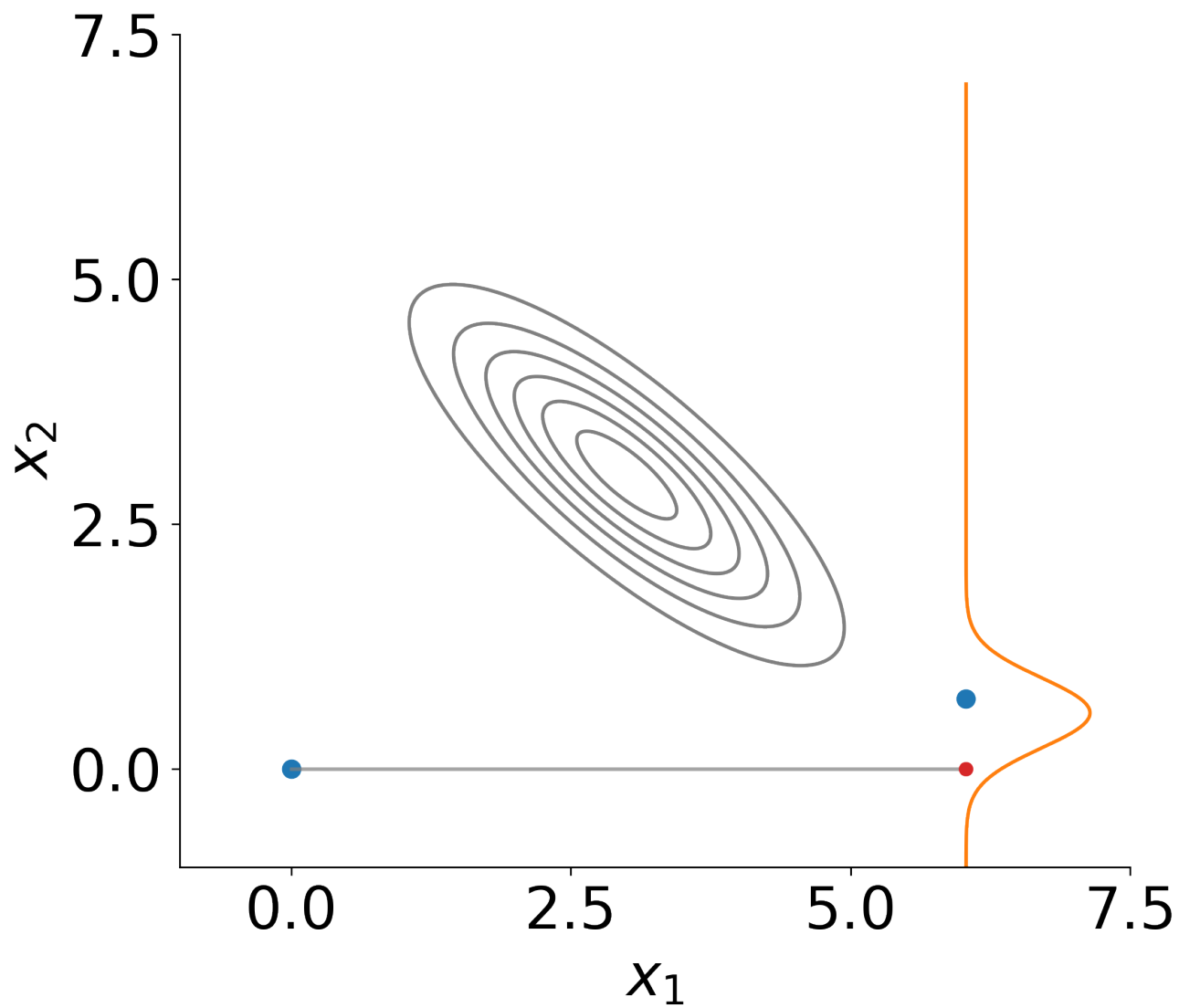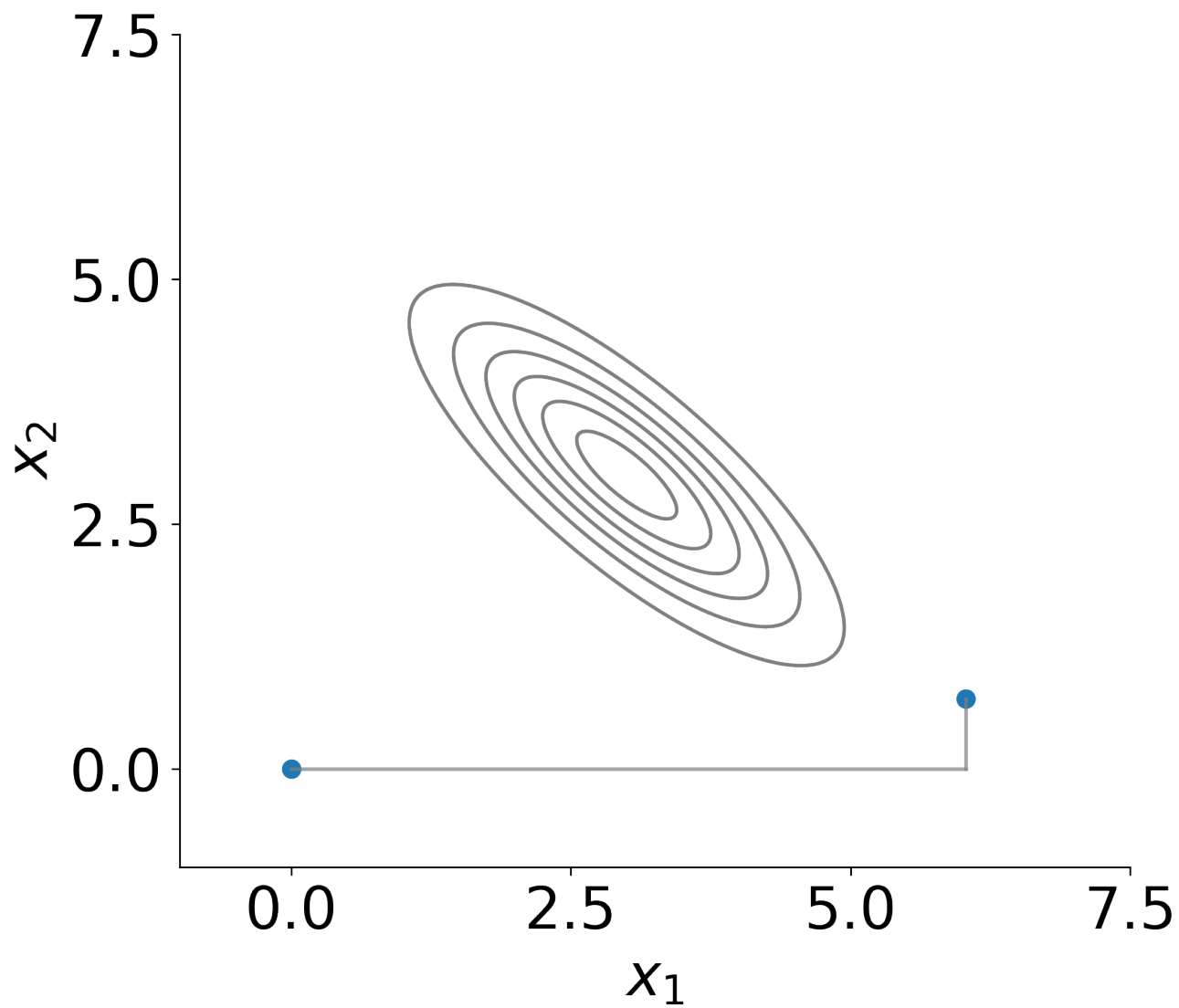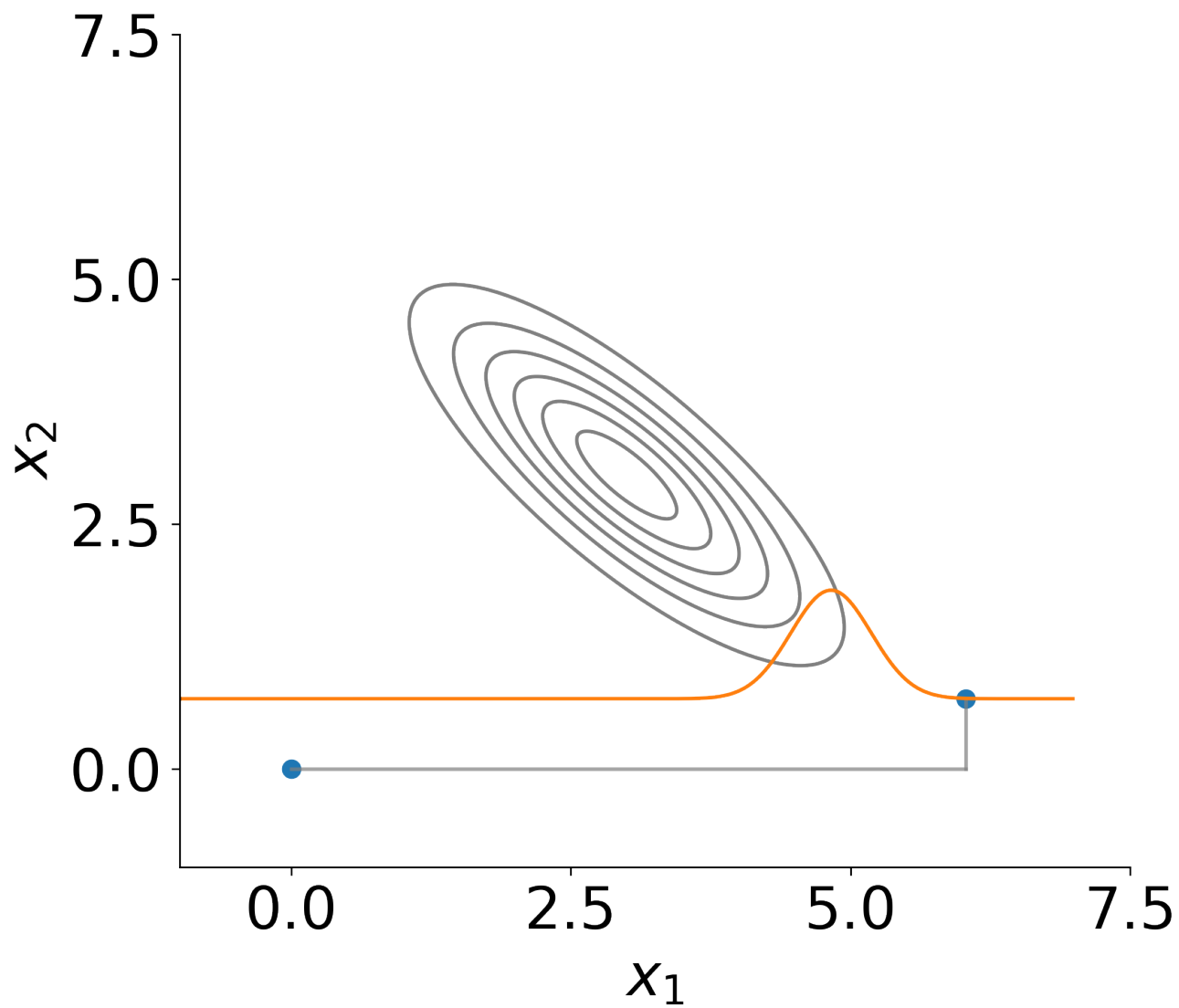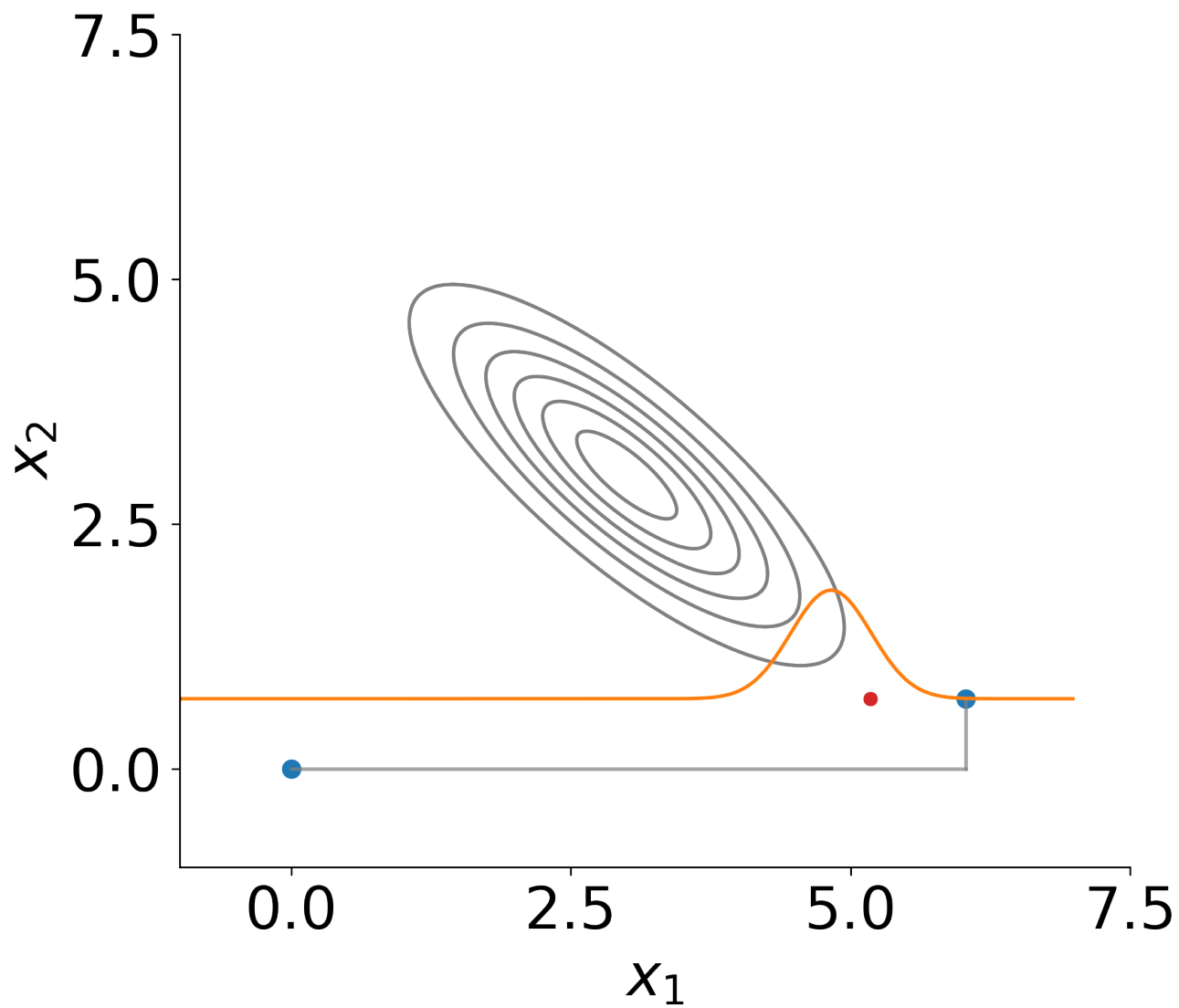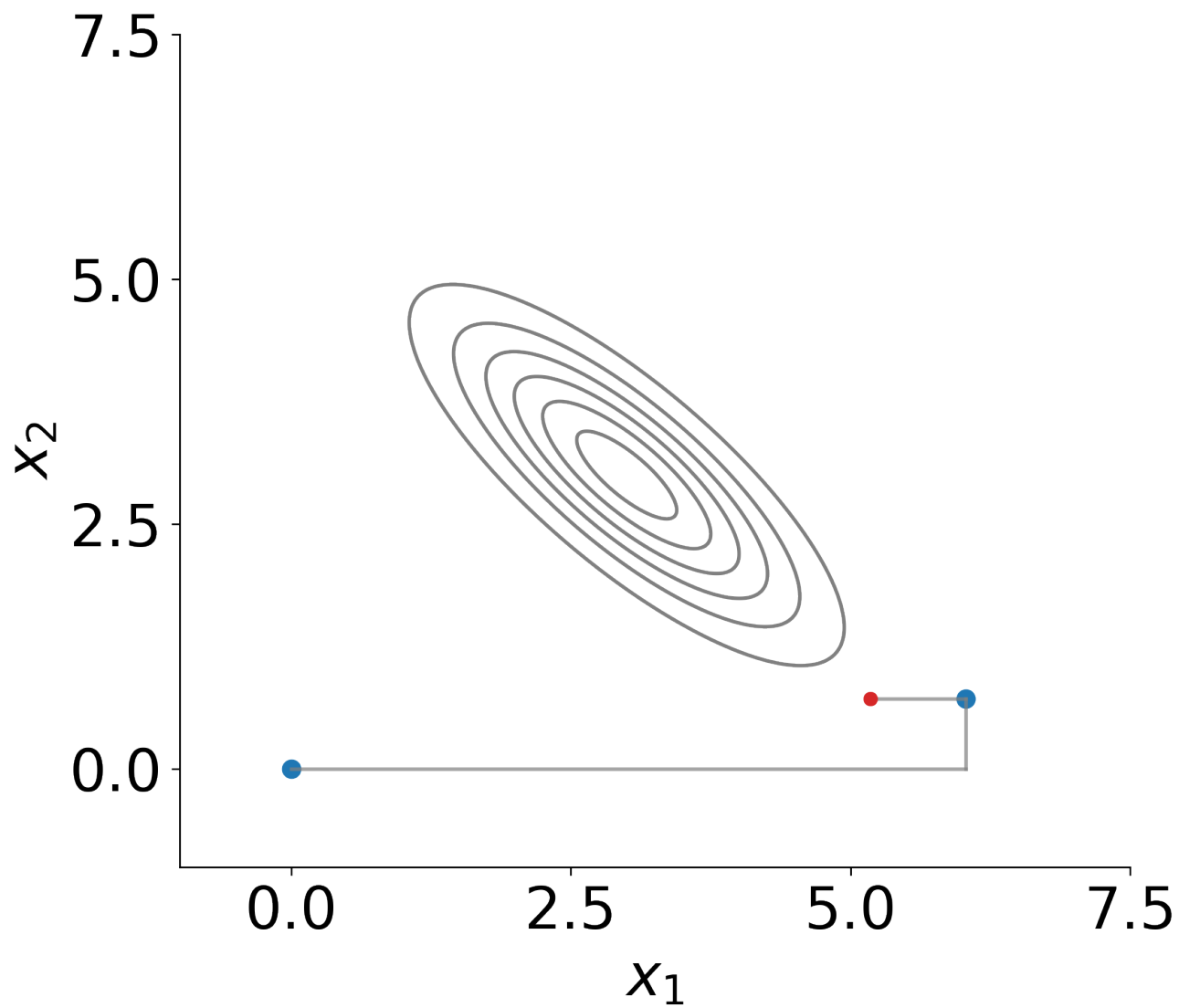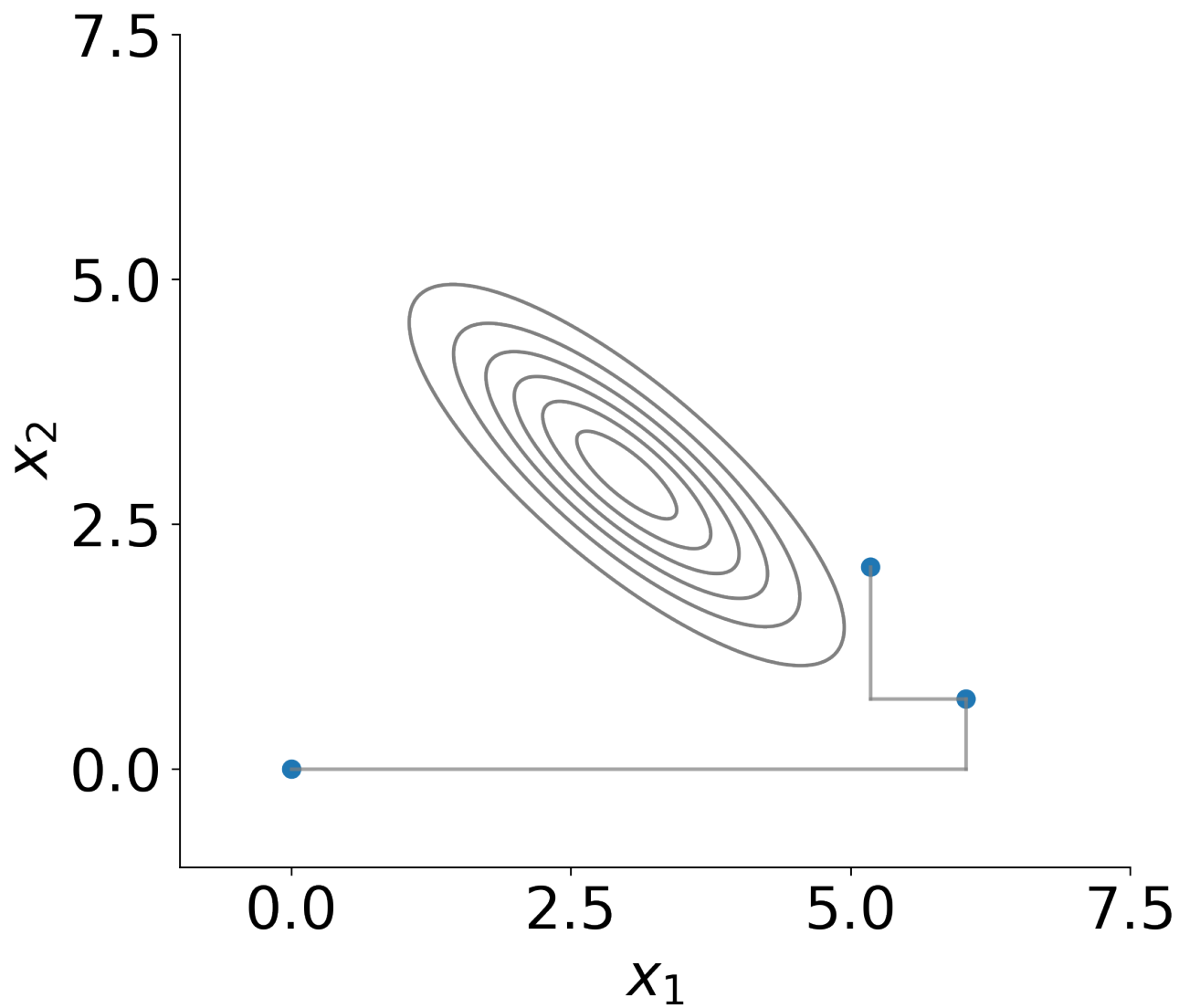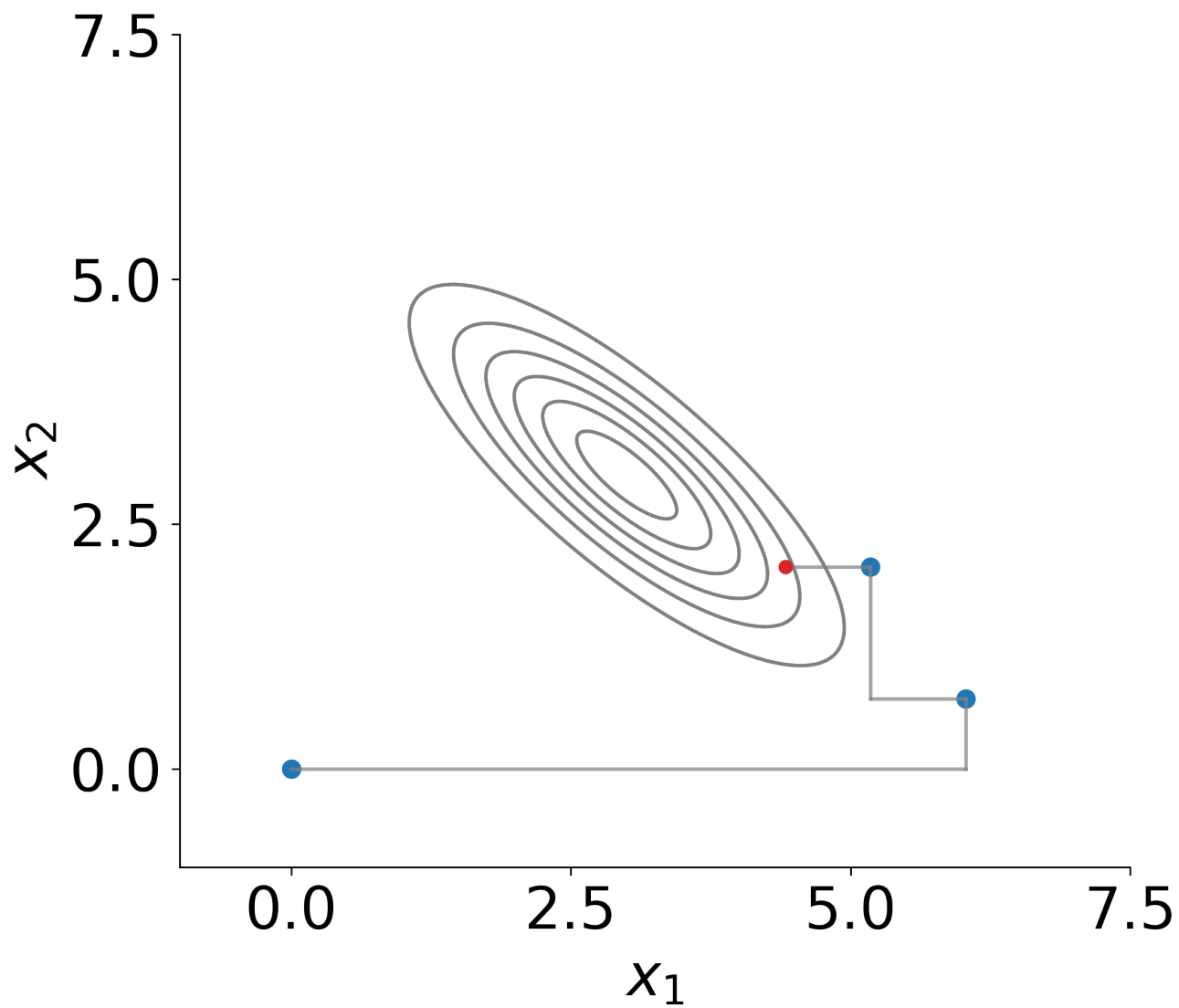# Gibbs Sampling Demo
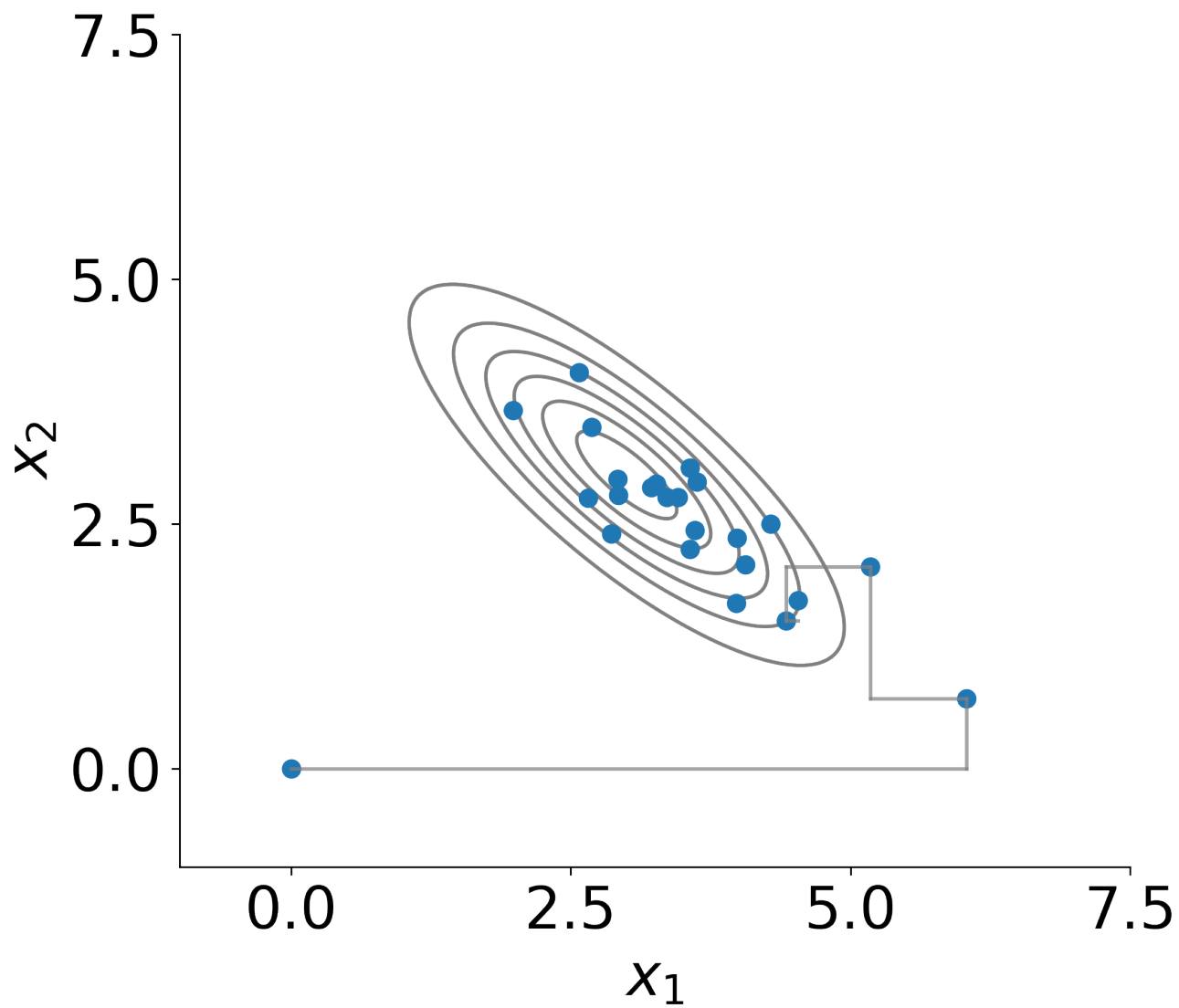
Gibbs Sampling Demo

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Summary

Pros:

- Reduce multidimensional sampling to sequence of 1d samplings

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- Reduce multidimensional sampling to sequence of 1d samplings

- A few lines of code

Cons:

- Highly correlated samples

- Slow convergence (mixing)

- Not parallel