

# What is new in PyMC3



Peadar Coyle

# PyMC3

- Release of the stable version soon!
- Variational Inference
- Advanced Hamiltonian Monte Carlo samplers
- Easy optimization for finding the MAP point.
- Theano support for fast compilation

First gather data from some real-world phenomena. Then cycle through **Box's loop**:

1. Build a probabilistic model of the phenomena.
2. Reason about the phenomena given model and data.
3. Criticize the model, revise and repeat.

