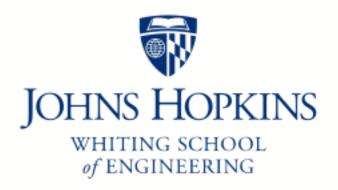
Johns Hopkins Engineering 625.464 Computational Statistics

Independence Chains and Random Walk
Chains

Module 6 Lecture 6A



Review Basic Metropolis-Hastings Algorithm

biven
$$x^{(t)}$$
 compute x (thi)

The probability of $x^{(t)}$ compute $x^{(t+1)}$ one $x^{(t)}$ compute $x^{(t+1)}$ one $x^{(t)}$ compute $x^{(t)}$ one $x^{(t)}$ compute $x^{(t)}$ one $x^{(t)}$

Independence Chains Trgoduc -> if tx with fix>0, g(x)>0 Choice of a like choice of envelope 2) be consult, if $\omega(x^{te})$ is much larger than the typical $\omega^{(te)}$ the chain gets stuck

Random Walk Chains

Random Walk Chain Example

