

Chapter 24

stevenjin8

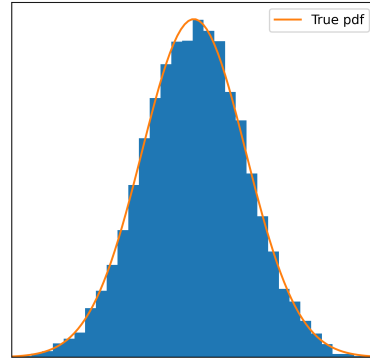
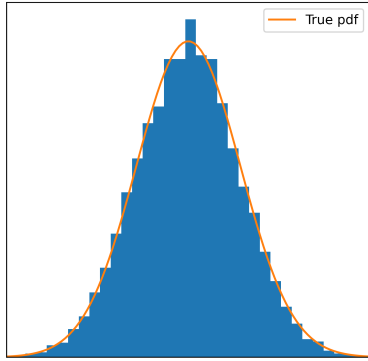
July 11, 2021

Exercises

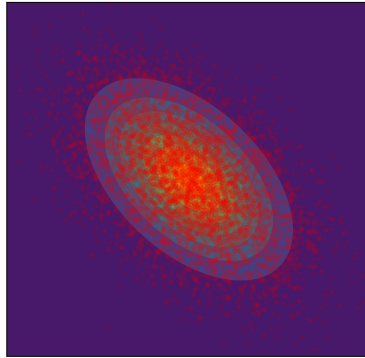
Exercise 1

$$p(x_1|x_2) = \mathcal{N}\left(x_1 \left| \frac{3}{2} - \frac{1}{2}x_2, \frac{3}{4} \right.\right)$$

The formula for $p(x_2|x_1)$ is the same but with the indices switched.



(a) Empirical vs true marginal for x_1 . (b) Empirical vs true marginal for x_2 .



(c) Empirical vs true marginal for x_1, x_2 .

Figure 1: Gibbs sampling a 2-D Gaussian.