

1.

```
> gibbs.n <- function( iter, mu0, tau0, X=X ) {  
  
  mu <- mu0  
  tau <- tau0  
  
  mus <- NULL  
  sds <- NULL  
  tau <- NULL  
  
  xbar <- mean(X)  
  n <- length(X)  
  
  for(i in 1: iter ) {  
  
mu <- rnorm(1, xbar, sqrt(tau/n) )  
    tau <- sum((X-mu)2)/rchisq(1,n)  
    std <- sqrt(tau)  
  
mus <- append(mus,mu)  
    vars<- append(taus, tau)  
    sds <- append(sds, std)  
  
  }  
  
  list(mu=mus, tau=taus, sd=sds)  
  
}  
  
> X <- rnorm(15,3,5) # normal sample with mean3, var 25  
  
> eg <- gibbs.n(10000,0,1, X)  
> hist(as.vector(eg$mu), prob=T, nclass=50)
```

2. sample from $N(0,1)$ using M-H

```

> mh.norm <-function(iter, a, x) {

  xs <-NULL
  accepts <-0

  for(i in 1:iter){

    xprop <- x+runif(1,-a,a) # Proposal moves a random distance +/-

    alpha <- (-xprop2+x2)/2 # Prop to log(p(xstar)/p(x))

    u <- log(runif(1,0,1)) # Logs is good !!!

    if(u < alpha){

      x <- xprop #accept proposal
      accepts <- accepts+1 # count the acceptance

    }

    xs <- append(xs,x)

  }

  ac <- accepts/iter

  list(xs=xs, ac=ac)

}

> n.mh <- mh.norm(10000,5,0)
> hist(n.mh$xs,prob=T,50)

> n.mh$ac

```