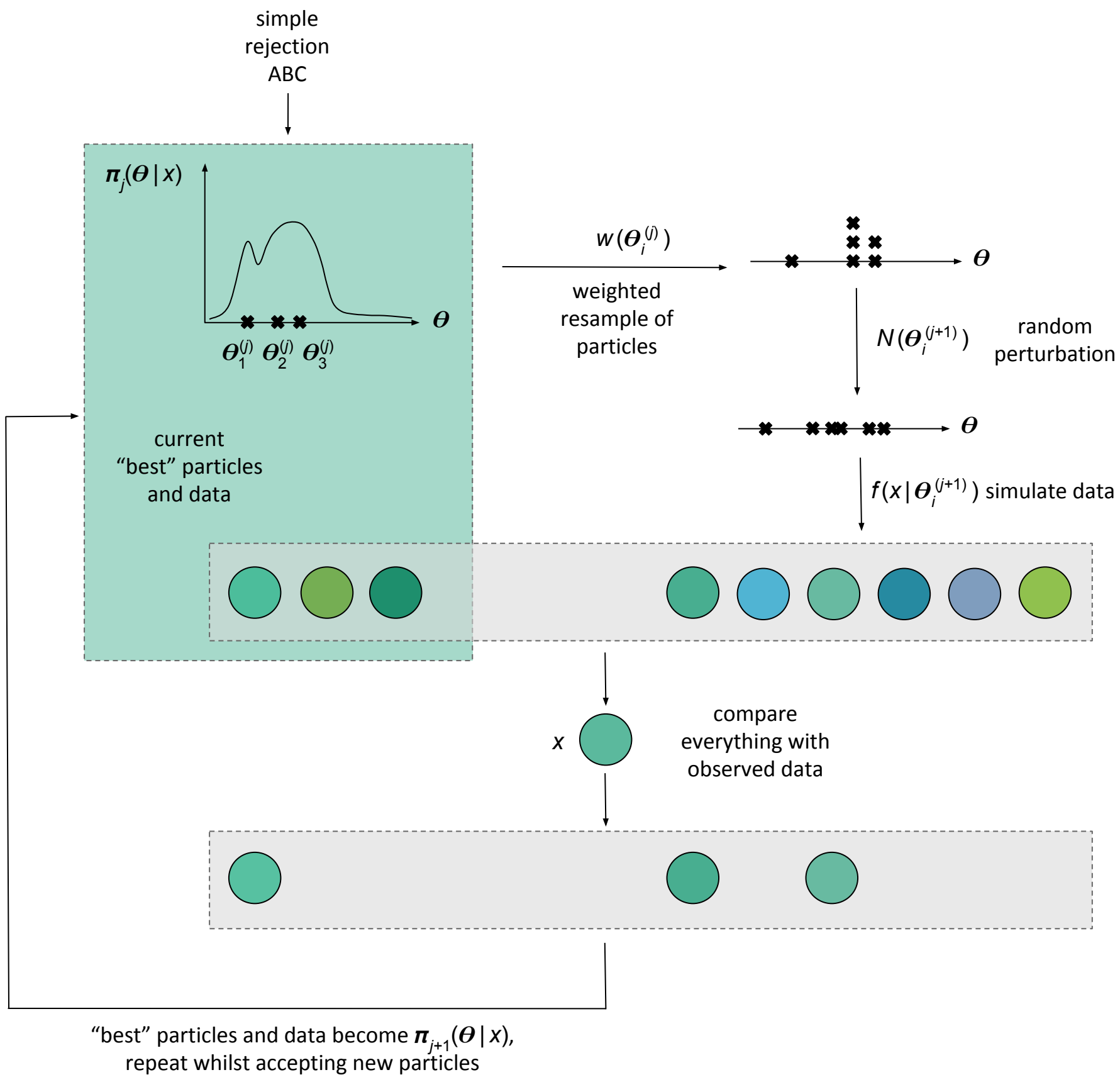
simple
rejection
ABC
$\pi_j(\theta \mid x)$
θ
$\theta_1^{(j)}$ $\theta_2^{(j)}$ $\theta_3^{(j)}$
current
"best" particles
and data
$w(\theta_i^{(j)})$
weighted
resample of
particles
θ
$N(\theta_i^{(j+1)})$
random
perturbation
θ
$f(x \mid \theta_i^{(j+1)})$ simulate data
x
compare
everything with
observed data
"best" particles and data become $\pi_{j+1}(\theta \mid x)$,
repeat whilst accepting new particles