

Bayesian Machine Learning

Presentation - Project Assignment

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The No-U-Turn Sampler: Adaptively Setting Path Lengths in
Hamiltonian Monte Carlo

Ecole Normale Supérieure Paris-Saclay - MVA 2025-2026

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Frame

[HG11]

Bibliography I

- [HG11] Matthew D. Hoffman and Andrew Gelman. *The No-U-Turn Sampler: Adaptively Setting Path Lengths in Hamiltonian Monte Carlo*. 2011. arXiv: 1111.4246 [stat.CO]. URL: <https://arxiv.org/abs/1111.4246>.

Appendix