

Bayesian Machine Learning - MVA 2025/2026
Project Assignment
The No-U-Turn Sampler: Adaptively Setting Path Lengths in
Hamiltonian Monte Carlo

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1 Introduction and Contributions

NUTS [1].

2 Paper Overview

3 Methodology

4 Data and Experimental Setup

5 Results

6 Conclusion and Discussion

References

- [1] Matthew D. Hoffman and Andrew Gelman. The no-u-turn sampler: Adaptively setting path lengths in hamiltonian monte carlo, 2011. URL <https://arxiv.org/abs/1111.4246>.

A Appendix: Appendix section