

Week 6 Reading

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I really enjoyed this week's reading as I have been wanting to learn about MCMC for a long time. Approximately a year ago, I tried to read Andrieu et. al's An Introduction to MCMC for Machine Learning and couldn't really understand it. Resnik and Hardisty's introduction was much easier to read and much clearer as a result. It was also good revision for me for the upcoming Bayesian Models for Machine Learning exam as it worked through the derivations very thoroughly but I feel it would have been great to reconnect it to the motivation in the conclusion. When I have time, I hope to go back to section 2.6 to fully understand the derivation works!