

Monte Carlo sampling

Reading for Class #11: Wednesday, Feb 18, 2026

Contents

Reading:	1
--------------------	---

Reading:

Required Reading (everyone):

- Statistical Rethinking, Ch. 9 (“Markov Chain Monte Carlo”), sections 9.1–9.3.

Reading Notes:

Read sections 9.1–9.3, about the theory of Markov Chain Monte Carlo methods.

Be sure to **skip the section** on “Overthinking: Hamiltonian Monte Carlo in the raw” on pp. 276–278.