ISyE 6416, Spring 2018

Professor X. Huo

Homework 7: Markov Chain Monte Carlo

This assignment is due at 9:30 AM on Tuesday, April 17, 2018.

You are encouraged to use R for computations. Show all of your work. When you use R for computations, append your R code and output with your homework. This will allow the grader to help you find errors if you make any and to give partial credit.

Do not print an excessive number of digits when printing R output; use the options() or round() function to control the number of digits.

- 1. Do exercise 8.1 (page 279) in the textbook by G. H. Givens and J. A. Hoeting.
- 2. Do exercise 8.3 (page 279-280) in the textbook by G. H. Givens and J. A. Hoeting.