Introduction to MCMC Methodology in Bayesian Statistics

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This is a short tutorial introducing the principles of MCMC methodology using `R` examples. First, we discuss the Metropolis-Hastings algorithm, motivate the Gibbs Sampler

This document gives an example on the implementation of a Gibbs sampler in a mixture model using completion. The data has been gathered from Ani Kannal from Kaggle. It is merely a calculation example and not intended for interpretation. A detailed derivation and discussion of the problem is given in Robert & Casella (2004): Monte Carlo Statistical Methods.
