

MCMC configuration object (returned by  
configureMCMC)

1. Sampler configuration 1
  1. Type = Adaptive random-walk MH
  2. Target = "sigma"
  3. Control = list(log = TRUE)
2. Sampler configuration 2
  1. Type = Slice
  2. Target = "beta[2]"
  3. Control = list()
3. Sampler configuration 3
  1. Type = "Adaptive R-W MH block"
  2. Target = c("eta[1]", "beta[2]")
  3. Control = list(adaptInterval = 20)
4. etc.

Sampler setup  
rules

MCMC configuration object  
(returned by buildMCMC)

1. Object of type "sampler\_RW"
  1. run() method
2. Object of type "sampler\_slice"
  1. run() method
3. Object of type "sampler\_RW\_block"
  1. run() method
4. etc.

Compile

Sampler run-time  
rules for use of model  
and saved states

MCMC samples