

Computational Statistics Computer Lab 4 (Group 7)

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Question 1: Computations with Metropolis–Hastings (Solved by)

Answer:

(1.a)

```
##### [ 1.a ] #####
```

(1.b)

```
##### [ 1.b ] #####
```

(1.c)

```
##### [ 1.c ] #####
```

(1.d)

```
##### [ 1.d ] #####
```

(1.e)

```
##### [ 1.e ] #####
```

(1.f)

```
##### [ 1.f ] #####
```

Question 2: Gibbs sampling (Solved by)

Answer:

(2.a)

```
##### [ 2.a ] #####
```

(2.b)

```
##### [ 2.b ] #####
```

(2.c)

[2.c]

(2.d)

[2.d]

(2.e)

[2.e]

Appendix: Code for this report

```
##### Init code for question 1 #####
rm(list = ls())
##### [ 1.a ] #####

##### [ 1.b ] #####

##### [ 1.c ] #####

##### [ 1.d ] #####

##### [ 1.e ] #####

##### [ 1.f ] #####

##### Init code for question 1 #####
rm(list = ls())
##### [ 2.a ] #####

##### [ 2.b ] #####

##### [ 2.c ] #####

##### [ 2.d ] #####

##### [ 2.e ] #####
```