



MCMC IN PRACTICE

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Tuning phase (aka burn-in):

- Given a budget of T iterations decompose as tuning and sampling budget:

$$T = T_{\text{tune}} + T_{\text{sample}}$$

Used to tune hyperparameters of chain

Typically discarded samples

► Run long enough to forget the initial distribution μ and exceed $\tau_{\text{mix}}(\epsilon)$



Sampling phase:

It's not uncommon for half the budget to go into tuning

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