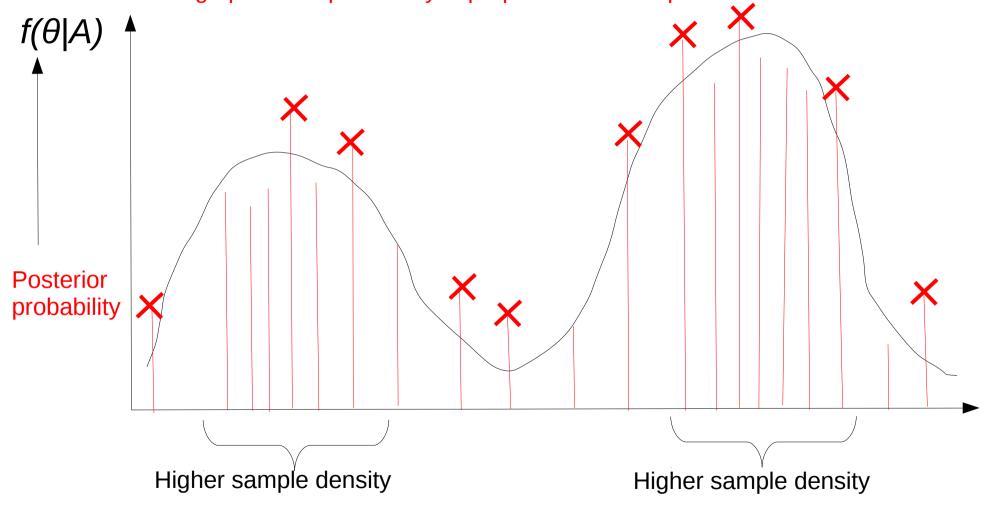
## Markov-Chain Monte-Carlo

MCMC → biased random walks: the probability to evaluate/find a sample in an area with high posterior probability is proportional to the posterior distribution



Parameter space of  $\theta$