Homework 4

(Inference and Representation)
Due December 13 on NYU Classes.

Problem 16 of `https://arxiv.org/abs/1710.06068`

The objective of the problem is to write a Metropolis-Hasting MCMC sampler for the Rosenbrock density. Comparison with emcee is optional.

Note: No office hours on Tuesday December 3rd. Extra office hours will be held on Friday after the presentations.