

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 nor Tuesday December 10th.
Extra office hours will be held on Friday December 6th after the presentations.