What makes these samplers different?

Basically the transition proposal distribution

$$P(\theta_{i+1} | \theta_i)$$

$$\downarrow$$

$$\theta_1 \to \theta_2 \to \theta_3 \to \theta_4 \to \cdots$$

We can visualize what is going on with different samplers:

https://chi-feng.github.io/mcmc-demo/app.html

Our standard model

All the ingredients for a computational fit

```
y_{i} \sim Normal(\mu_{i}, \sigma)
\mu_{i} = \alpha + \beta x_{i}
\alpha \sim Normal(0, 20)
\beta \sim lognormal(0, 1)
\sigma \sim Exponential(1)
```

```
# Data
library(rethinking)
d2 <- Howell1[ Howell1$age >= 18 , ]
# Model
ulam(alist(
 y ~ normal(mu, sigma),
 mu < -a + b * x,
  a \sim normal(0, 20),
  b ~ lognormal(0, 1),
  sigma ~ exponential(1)),
  data = list(y = d2$height,
              x = d2$weight),
  iter = 1000, chains = 4, cores = 4)
```