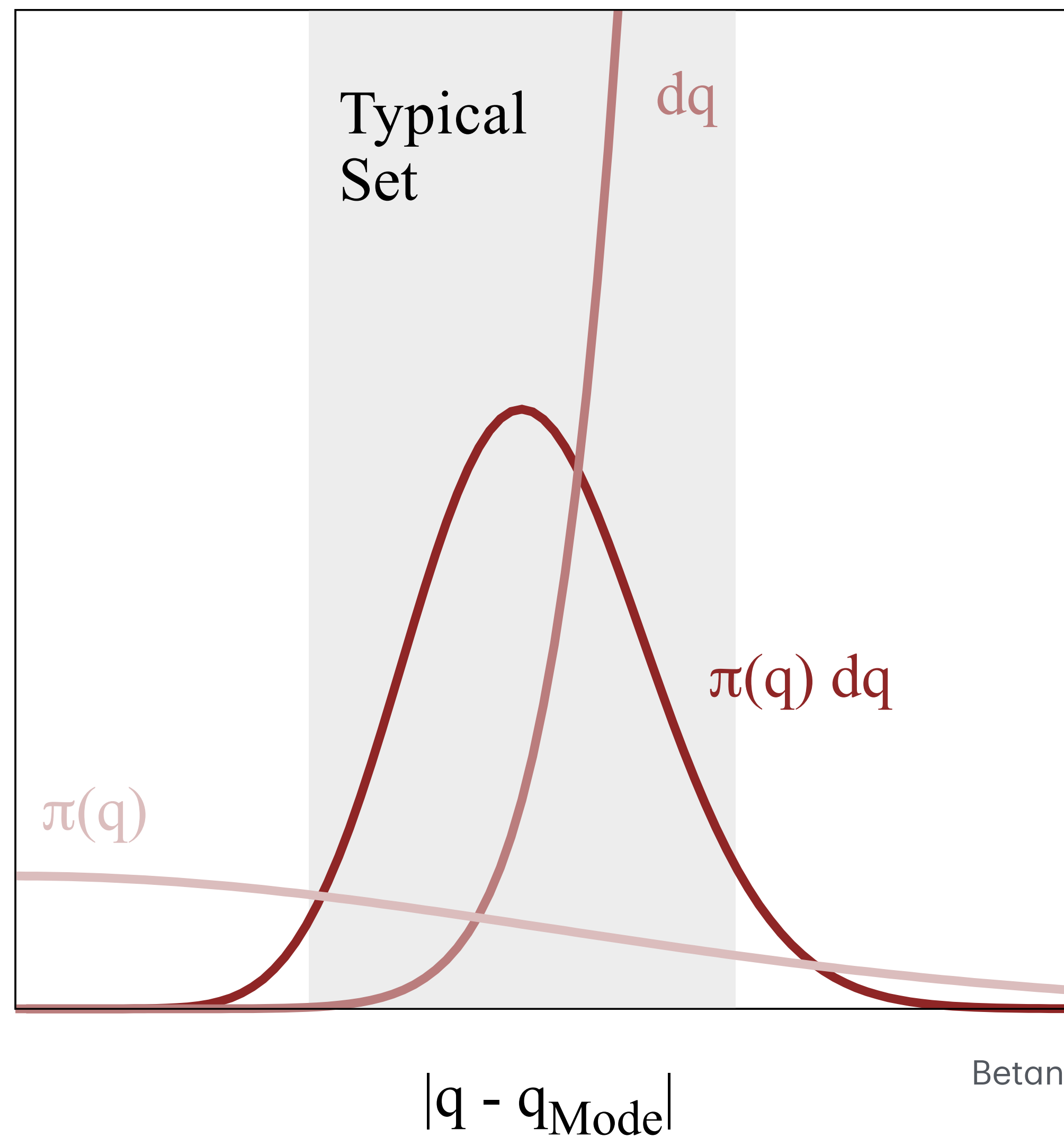


Typical set



Finding the typical set

Find a sequence of points in the parameter space that converge to the typical set:

$$\theta_1 \rightarrow \theta_2 \rightarrow \theta_3 \rightarrow \theta_4 \rightarrow \dots$$

Such that:

$$\{\theta_1, \dots, \theta_n\} \sim P(\theta|y)$$

Typical set



MCMC sampling of the typical set

