Graphs in machine learning

2014/2015

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2.1 Step 1

2.2 figures

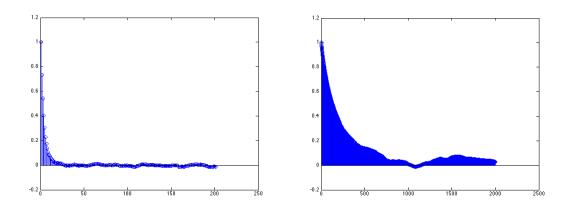


Figure 2.1: RW-MH: sigma=1(Left), sigma=0.1(Right): correlograms of the markov chain of 10,000 samples: when the variance parameter is smaller than an appropriate value, the convergence speed is much slower.

