



Use 9,000 samples for posterior inf.
 why? They're throwing out the noisy
 part from $[0, 1000]$.
 Is there any theor. justification
 for B ? or choosing B ?

Answer: No!

Crit: Two researchers are likely
 to use different B 's since
 you must choose it empirically!

Food for Thought

1. We can never empirically
 show convergence of the
chain! } MC

You can theoret. prove conv. } This

of a Markov chain using
the ergodic theorem.

is
really
hard!

2. Bimodality or multi-modal

* Burnin - should matter.

