Adaptive Metropolis Hastings Algorithms

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Abstract

We present the R package 'AdaptiveMetropolis', which does some useful things.

1 Introduction

1.1 Related Work

2 Adaptive MCMC Algorithms

2.1 Adaptive Metropolis

2.2 Adaptive Scaling Within Adaptive Metropolis

2.3 Robust Adaptive Metropolis

3 Testing

4 Performance