

imcmc: tutorial

Youhua Xu
yhxu@nao.cas.cn
NJU & NAOC

October 3, 2015

1 What this tutorial is about?

This tutorial is written as a guide as to how to use the Markov Chain Monte Carlo (MCMC) library: imcmc.

2 Basics: Bayesian Analysis & MCMC

Before get start to generate MC samples with imcmc, I will briefly review the basics of Bayesian analysis and MCMC (use Metropolis-Hastings algorithm as the example)

3 Affine-invariant ensemble sampler

4 Structure of imcmc