

Final 37810

Shiting Zhu, Lijing Wang, Jingting Li

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Question 1

Test 3

===== Gibbs Part

```
Gibbs_<-function(x0,y0,iterations,B=5,burnIn=0)
## 5 parameters are needed in this function, with B=5 and burnIn=0 by default
{
  if(x0>0&& x0<B&&y0>0&&y0<B)
  ## to check whether the starting values are in the domain.
  {
    x<-c(x0,rep(NA,iterations-1))
    ## Initialize the Markov chain
    y<-c(y0,rep(NA,iterations-1))
    ## Initialize the Markov chain
    for(i in 1:(iterations-1))
    {
      x[i+1]<-(-log(1-runif(1)*(1-exp(-y[i]*B)))/y[i])
      ## use inverse transform sampling to draw sample from conditional distribution
      ## p(x^{i+1}|y^i)
      y[i+1]<-(-log(1-runif(1)*(1-exp(-x[i+1]*B)))/x[i+1])
      ## use inverse transform sampling to draw sample from conditional distribution
      ## p(y^{i+1}|x^{i+1})
    }
    if(burnIn>0)
    {
      x<-x[-(1:burnIn)]
      y<-y[-(1:burnIn)]
      print(length(x))
    }
    ## discard the first bunch of draws for the burn-in process
    return(data.frame(x,y))
  }
  else
  {
    stop("Initial values incorrect")
    ## print the information for incorrect starting values
  }
}
```