

5 points

- ▶ Describe basic HMC sampler (80% complete)
- ▶ Describe RMHMC sampler as in Girolmani, and in Betancourt
- ▶ Describe No U-Turn sampler and adaptive stepsize selection as implemented in STAN
- ▶ Test tuning basic HMC sampler by Bayesian optimization
- ▶ Demonstrate advantages of HMC sampler, RMHMC, No U-Turn sampler