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Definitions of Markov chain Monte Carlo, J. "Markov Chain Monte Carlo in Practice". Chapman & Hall/CRC, Monte Carlo; Computational statistics; Markov

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Markov Chain Monte Carlo Prof. David Page transcribed by Matthew G. Lee Markov Chain A Markov chain includes A set of states A set of associated transition

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One way to guarantee that your Markov chain is aperiodic is to ensure there is a positive probability of staying at any vertex. I.e., that your graph has a self-loop.

## **Bayesian - how would you explain markov chain**

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### **Nature book**

statistics, Gamerman, Markov Chain Monte Carlo, Chapman & Hall/CRC, (1997). S. Richardson, and D. J. Spiegelhalter, Markov Chain Monte Carlo in Practice,

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