Announcements

- Last homework due on Monday (Apr. 23)
- Take-home final exam will be available tomorrow at 5:00pm due at 5:00pm on Wednesday, May 2.
- Please fill out SRTEs!
- Read Section 4.9 in textbook.

Markov chain Monte Carlo

Bayesian VAATMH example (from Gilks et al (1996), pp. 75–76):
- \( Y_1, \ldots, Y_n \overset{iid}{\sim} N(\mu, \tau^{-1}) \)
- \( \mu \sim N(0, 1) \)
- \( \tau \sim \text{gamma}(2, 1) \)

Devise an MCMC scheme for sampling from the posterior distribution.

Notes: This is the same slide we saw on Wednesday, when I asked everyone to derive the full conditionals. Today, we spent the entire hour walking through this example in detail, including R code. An even more detailed writeup is available on the course website next to Homework #11.