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In each case, monitor the convergence of the cumulated average. Both independence Metropolis{Hastings samplers can be implemented via an R code like

```
al=4.3 bet=6.2
mcmc=rep(1,1000)
for (t in
2:1000){ mcmc[,t
```

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```
] = mcmc[, t-1] y =  
rgamma(500, 4, rate  
e=7) if  
(runif(1) < dgamma  
a(y, a1, rate=bet)  
*dgamma(mcmc[t-1]  
, 4, rate=7) / (dgamma  
amma(mcmc[t-1], a  
1, rate=bet) *dgamma  
ma(y, 4, rate=7)))  
{.
```

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R: The Complete
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R focuses
primarily on
providing the
reader with a
basic
understanding of
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Bayesian included in R.

It does not explore either of those areas in detail, though it does hit the key points for both.

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(2009) -
ProgrammingR

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Bayesian book
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thinking or
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hopefully
provides a
useful entry
into Bayesian
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use of mix-tures
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priors (Section
3.5), the use of
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Jöns. Now, this

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exercise would surely have been better if I'd used real data, but

unfortunately I couldn't find enough datasets related to cows... Finally, here is a depiction of farmer Jöns and his two lazy siblings by the

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is an
introductory
course on the
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"frequentist"
approach where
one simply takes
a sample of data
and makes
inferences about
the likely
parameters of
the population.

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In contrast, the Bayesian approach uses both likelihood functions and a sample of observed data (the 'prior') to estimate the most likely values and distributions for the estimated ...

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