

# **Markov Chain Monte Carlo: Stochastic Simulation For Bayesian Inference (Chapman & Hall/CRC Texts In Statistical Science) By Dani Gamerman**

**By Dani Gamerman**

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The Markov chain Monte Carlo approach to importance sampling in stochastic programming Research and Teaching Output of the MIT Community.

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A Markov chain is a stochastic process with the Markov property. is an equilibrium distribution of the Markov chain. Such can occur in Markov chain Monte Carlo

It type stochastic differential equations using Markov chain Monte Carlo in stochastic differential equations with Markov chain Monte Carlo and

Markov chain Monte Carlo : stochastic simulation for Bayesian inference. [Dani Gamerman; Chapman & Hall/CRC, 2006. Series: Texts in statistical science, 68