This MCMC generates

\text{at 11:59pm}

by 11:59pm 18 May

please fill in your

online course evaluation by 11:59pm 18 May

\( \pi = \pi \) stationary dist. \( \pi \) is the left eigenvector of \( P \) with (left) eigenvalue \( 1 \)
\[ \theta_t^* = (1 - \rho) \theta_{t-1}^* + e_t \]

IID white noise \( N(0, \sigma^2) \)

autoregressive model of order 1: AR(1)

regression model

\[ y_t = \beta_0 + \beta_1 x_t + e_t \]

"regression of \( y \) on \( x \)

autocorrelation plot

\[ \theta \]

\[ \theta_1, \theta_2, \theta_3, \theta_4, \theta_5, \theta_6, \theta_7, \theta_8 \]

Act of white noise function

Gaussian

\[ p^2 \]

DIC

1.968

660.116