Quick Start

This directory is a brief tutorial on Markov Chain Monte Carlo (MCMC). My approach is in some ways idiosyncratic, and I'm not trying to make anyone an expert (I am not an expert myself!). Rather, this is a hands-on introduction to fundamental concepts. Feel free to browse the Jupyter notebooks in any order, but the following order makes sense to me.

- 1. Markov Chains and Metropolis-Hastings (./MarkovChain.ipynb)
- 2. Ising Model (./ising/)
- 3. <u>Markov Chain Monte Carlo (./MCMC.ipynb)</u>, as applied to parameter selection in a Bayesian framework.