

REVIEW

- * PHILOSOPHY
- * CONJUGACY:
 - SKILL
 - BUILDING BLOCK
- * BASIC SAMPLING:
 - BASIC SIMULATIONS, REJECTION SAMPL.
 - IMPORTANCE SAMPLING
- * MCMC:

METROPOLIS HASTINGS

 - THEORY
 - APPLY IT
- * GIBBS SAMPLING:
- * ADD/REMOVE VARIABLES
- * UMBERTO'S LECTURES: EXAM RELEVANT
 - PARTICLE FILTERS
 - PSEUDOMARKOVIAN...