

^{un} ^{sum}
 IF A MARKOV CHAIN IS TIME-REVERSIBLE
 W.R.T. $\pi(\theta)$ THEN $\pi(\theta)$ IS A
 STATIONARY DISTRIBUTION:

$$\int \pi(\theta) \underline{T(\theta^* | \theta)} d\theta = \underline{\pi(\theta^*)}$$

BEING TIME-REVERSIBLE MEANS;

$$\pi(\theta) T(\theta^* | \theta) = \pi(\theta^*) T(\theta | \theta^*)$$

$$\Rightarrow \int \pi(\theta^*) T(\theta | \theta^*) d\theta = \pi(\theta^*)$$