

Advanced Statistics, 2022

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Problem Set 6. Markov chains, random walk, MCMC

References

- FPP: Statistics (4/e), Freedman, Pisani, Purves
 - Wasserman: All of Statistics, Springer, 2003
 - JWHT: An Introduction to Statistical Learning with Applications in R, James, Witten, Hastie and Tibshirani, Springer, 2017
 - VS: An Introduction to R, Venables and Smith
1. Wasserman, pages 398-400, problems 1, 2, 3, 6, 9, 12
 2. Wasserman, pages 398, problems 1, 2, 3