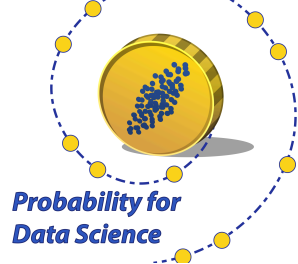


DATA 140



Fall 2024

WEEK 6 STUDY GUIDE

The Big Picture

We develop an algorithm that uses a Markov chain to simulate a probability distribution on an intractably large outcome space.

- Under some conditions that are pretty general, Markov chains have powerful long run properties.
- *Steady state* or *stationarity* has a physical interpretation and many uses.
- Many Markov chains, when run for a long time, exhibit different kinds of *balance*. These can be used to identify steady state properties.
- *Monte Carlo* methods use simulation to address problems that are intractable by math or by complete enumeration.
- *Markov Chain Monte Carlo* (MCMC) can be used to simulate probability distributions on intractably large outcome spaces, even when the normalizing constant of the distribution can't be calculated.

Week At a Glance

Mon 9/30	Tue 10/1	Wed 10/2	Thu 10/3	Fri 10/4
	Lecture	Sections	Lecture	Mega Sections
Homework 5 due at noon	Homework 6 (Due Mon 5PM Mon 10/7)			HW 6 Party 2PM to 5PM
	Lab 4 (Due 5PM Mon 10/7)		Lab 4 Party 2PM to 5PM	
Midterm 1	Skim Sec 10.1-10.3	Work through Ch 10, skim Sec 11.1	Skim Ch 11	Work through Ch 11

Reading, Practice, and Class Meetings

Book	Topic	Lectures: Prof. A.	Sections: TAs	Optional Additional Practice
Ch 10, 11	<p>Markov chains</p> <ul style="list-style-type: none"> - 10.1 (covered in Week 5) introduces terminology, notation, and basics, along with a computational approach to the long run - 10.2 narrows down the type of chain we'll be studying, but even the narrowed-down group is pretty large - 10.3 takes a more theoretical approach to the long run - 10.4 has examples and applications - 11.1 is about different kinds of balance, and how one of them can make it easy to identify the other 	<p>Tuesday 10/1</p> <ul style="list-style-type: none"> - Formal discussion of long-run behavior - Balance and detailed balance 	<p>Wednesday 10/2</p> <p>Ch 11:</p> <ul style="list-style-type: none"> - Exercises 3, 4, 5 	<p>Chapter 11</p> <p>Ex 1, 2</p>
Ch 11	<p>Detailed Balance and MCMC</p> <ul style="list-style-type: none"> - 11.2 solves the code-breaking problem with a tiny alphabet, by complete enumeration - 11.3 develops a general Markov chain Monte Carlo method that can be used to solve the problem with a large alphabet 	<p>Thursday 10/3</p> <ul style="list-style-type: none"> - The code breaking problem, with a tiny alphabet - Using MCMC to solve the problem with a large alphabet 	<p>Friday 10/4</p> <ul style="list-style-type: none"> - The proposal chain - The more theoretical parts of Lab 4 	

There are no exercises at the end of Chapter 10 because the methods of Chapter 11 make many problems easier to solve.