

Parameter Inference.

Paper 1: **Preconditioned Metropolis sampling as a strategy to improve efficiency in Posterior exploration.**

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Project Objectives: 1) Implement a simple pre-MCMC method.
 2) Investigate the relationship between the acceptance rate of the
MCMC and the choice of different ‘preconditioners’
 3) Investigate data driven choice of preconditioners
 4) Investigate a new family of preconditioners based on multinomial
distributions.