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Introduction To Markov Chain Monte Carlo

MCMC:
Simulated Annealing General Optimization Problem:

Maximize Function $G(z)$ On All Feasible Solutions Ω -

Let Q Be Again Symmetric Transition Prob. Matrix On Ω

Simulated Annealing Is Metropolis Algorithm With P_{ij}

$= q_{ij} \min\{1, \exp(-\beta(t) [G(j)-G(i)])\}$ For $i \neq j$ $P_{ii} = 1 - \sum_{j \neq i} P_{ij}$

Effect Of $\beta(t)$: Exploration Vs. Exploitation ...

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Monte Carlo Simple (bad) Distribution: Pick X Uniformly

From X . Problem - We Might Spend Most Of The Time

Sampling Junk. Great Distribution: Softmax $P(x) =$

$\frac{e^{f(x)}}{Z}$, Where T Is A Parameter And $Z = \sum_x e^{f(x)}$

$f(x) = T$ Is The Partition Function. Problem - How Can

You Sample From $P(x)$ When You Cannot Compute Z ?

To Solve This Problem We Use MCMC (Markov Chain

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