

ST407 Monte Carlo Methods: Practical 6

Gibbs Sampling and Blocking

- ▶ Teaching Assistant: Tom Jin
- ▶ Email: `s.jin@warwick.ac.uk`
- ▶ Worksheet: `warwick.ac.uk/st407/resources/prac5q.pdf`¹

¹Be careful copying code from the PDF.

The ' ' in the document are not the same as a ' character.



ST407 Monte Carlo Methods: Practical 6

Plotting in 3D

```
library(MASS)
library(rgl)
x <- mvrnorm(10000, mu = rep(0, 3), Sigma = diag(3))
plot3d(x)
```

