Advanced Bayesian Methods: Theory and Applications in R

03-MCMC-Diagnostics - Exercises

This exercise is about monitoring the MCMC samples.

Therefore, use again the `cars` dataset:

```
R> head(cars)

  speed dist
1     4    2
2     4   10
3     7    4
4     7   22
5     8   16
6     9   10
```

1. Estimate again the log-linear model using 3000 iterations of the MCMC samples. Don't forget to set the seed.

2. Determine a suitable burn-in phase and apply thinning of the samples. Do the samples look i.i.d.?

3. What is the effective samples size?