

Title:

Examples comparing Importance Sampling and the Metropolis Algorithm

Author(s):

Federico Bassetti and Persi Diaconis

Technical Report number (Dept. of Statistics, Stanford Univ.):

200513

Date:

May 2005

Abstract:

Importance sampling, particularly sequential and adaptive importance sampling, have emerged as competitive simulation techniques to Markov-chain Monte-Carlo techniques. We compare importance sampling and the Metropolis algorithm as two ways of changing the output of a Markov chain to get a different stationary distribution.