

Bayesian Analysis with PyMC

Teach myself Bayesian modelling and inference

1. Probabilistic Programming Languages

PyMC[1] is a probabilistic programming language (PPL) with rich history and wide usage. It has implemented general-purpose algorithms including Metropolis-Hastings sampler, Hamiltonian Monte Carlo and No-U-Turn-Sampler.

PPL can reduce the great burden of computing manually. The best introduction to PyMC that I found is their paper[1].

Bibliography

- [1] O. Abril-Pla, V. Andreani, C. Carroll, L. Dong, C. J. Fonnesbeck, and others, “PyMC: a modern, and comprehensive probabilistic programming framework in Python,” *PeerJ Computer Science*, vol. 9, p. e1516, Sept. 2023, doi: [10.7717/peerj-cs.1516](https://doi.org/10.7717/peerj-cs.1516).