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A conditional density estimation partition model using ...

$1A(f\theta(x))\gamma(d\theta)$, for any $A\in B$. Constructing a Markov chain for which some distribution of interest $\pi(\cdot)$ is invariant is not very difficult, owing to the Metropolis–Hastings algorithm [36, 25], in which the family $\{f\theta,\theta\in \Theta\}$ is given by $f\theta(x) := (g\xi(x)\ u<\alpha(x,g\xi(x))$, x otherwise, where $\theta= \{\xi,u\}$ in this case, with $u\sim U[0,1]$, and $\{g\xi,\xi\in \Xi\}$ is a family of ‘candidate’ maps, with $\xi \sim \mu(\cdot)$.

On theGeometricErgodicityof HamiltonianMonteCarlo

Markov Chain Monte Carlo confidence intervals1809 a certain extent, the result is a generalization of Atchadé and Cattaneo which establishes the same limit theorem for geometrically ergodic (but not necessarily reversible) Markov chains. The result is particularly relevant for Markov chains with sub-geometric convergence rates.