

## MCMC Course – Fall 2005

### Due November 3

Use the subroutine `gau_metro.f` for the Metropolis generation of Gaussian random numbers. Report the acceptance rates and estimate the integrated autocorrelation time from a time series of  $2^{**}21$  numbers.

If your personal seed `iseed1` is less or equal 5, set the argument  $A$  of the routine equal to

$$A = 0.5 \text{ iseed1} .$$

If your personal seed `iseed1` is larger than 5, set the argument  $A$  of the routine equal to

$$A = \text{iseed1} .$$

E-mail your result for the integrated autocorrelation time to the instructor.