

Relabelling in Bayesian mixture models by pivotal units

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ABSTRACT: A simple procedure based on relabelling to deal with label switching when exploring complex posterior distributions by MCMC. Although it cannot be generalized to any situation, it may be handy in many applications because of its simplicity and low computational cost. The situation where it proves to be useful is when deriving a sample for the posterior distribution arising from finite mixture models when no simple or reliable method for identifying the components is available.

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