

# Non-linear Signals/Grid Frequency Modelling// Performance of MCMC Techniques on Surrogate Data.

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*“To develop this idea within a proper statistical paradigm requires treating the system states as stochastic instead of deterministic. We therefore consider the more realistic case that the system dynamics are subject to random disturbances. The states are assumed to follow a stochastic transition over time, given by the state equations...”*

*Meyer and Christensen*

*Physica E* **62**, p3535 (2000)

## Abstract

Nowadays the use of Bayesian inference in parameter estimation of chaotic systems is becoming more common. Possibly because this approach incorporates in a natural way considerations of unknown parameters that could be interpreted as experimental information, such as r.-