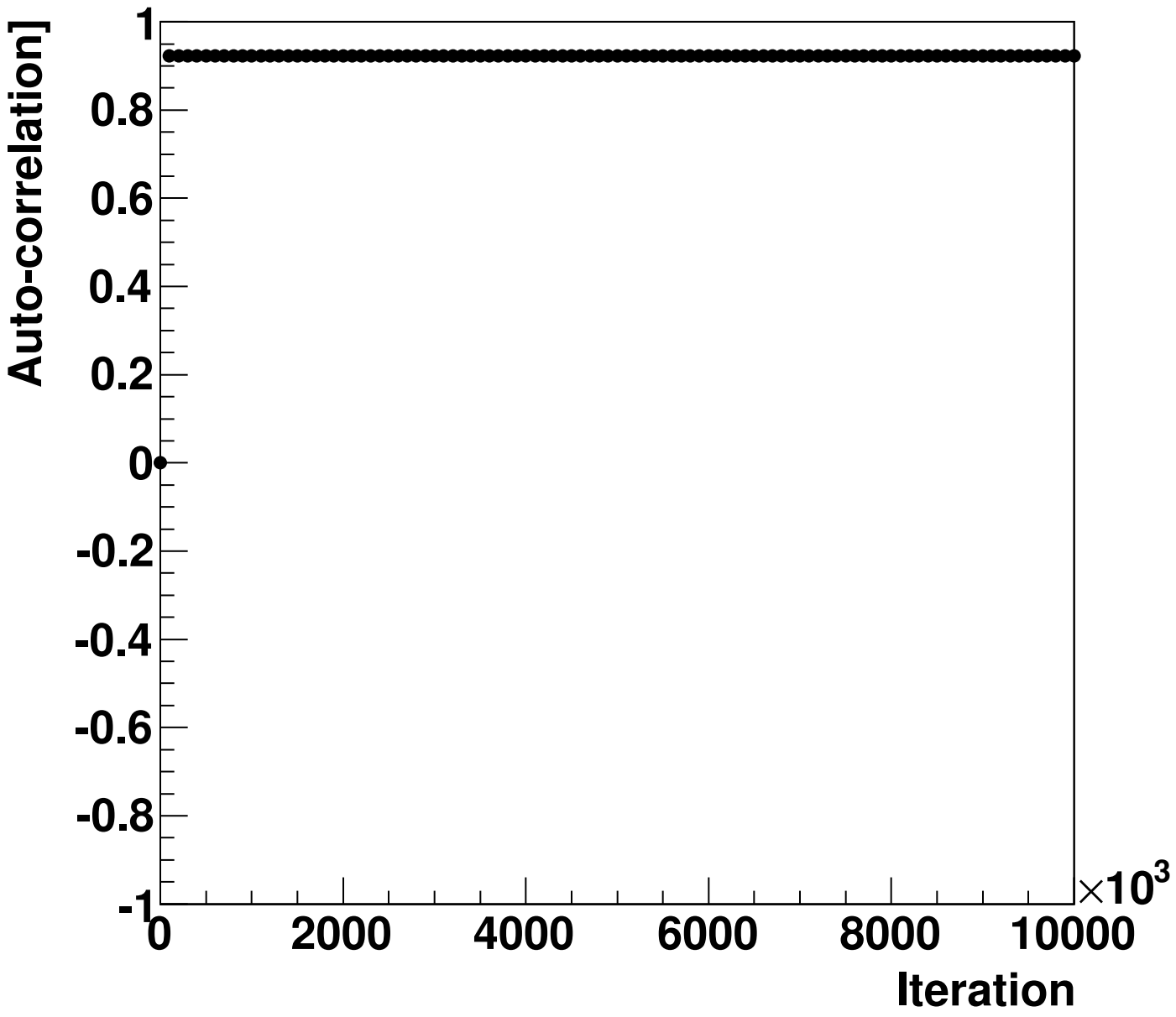
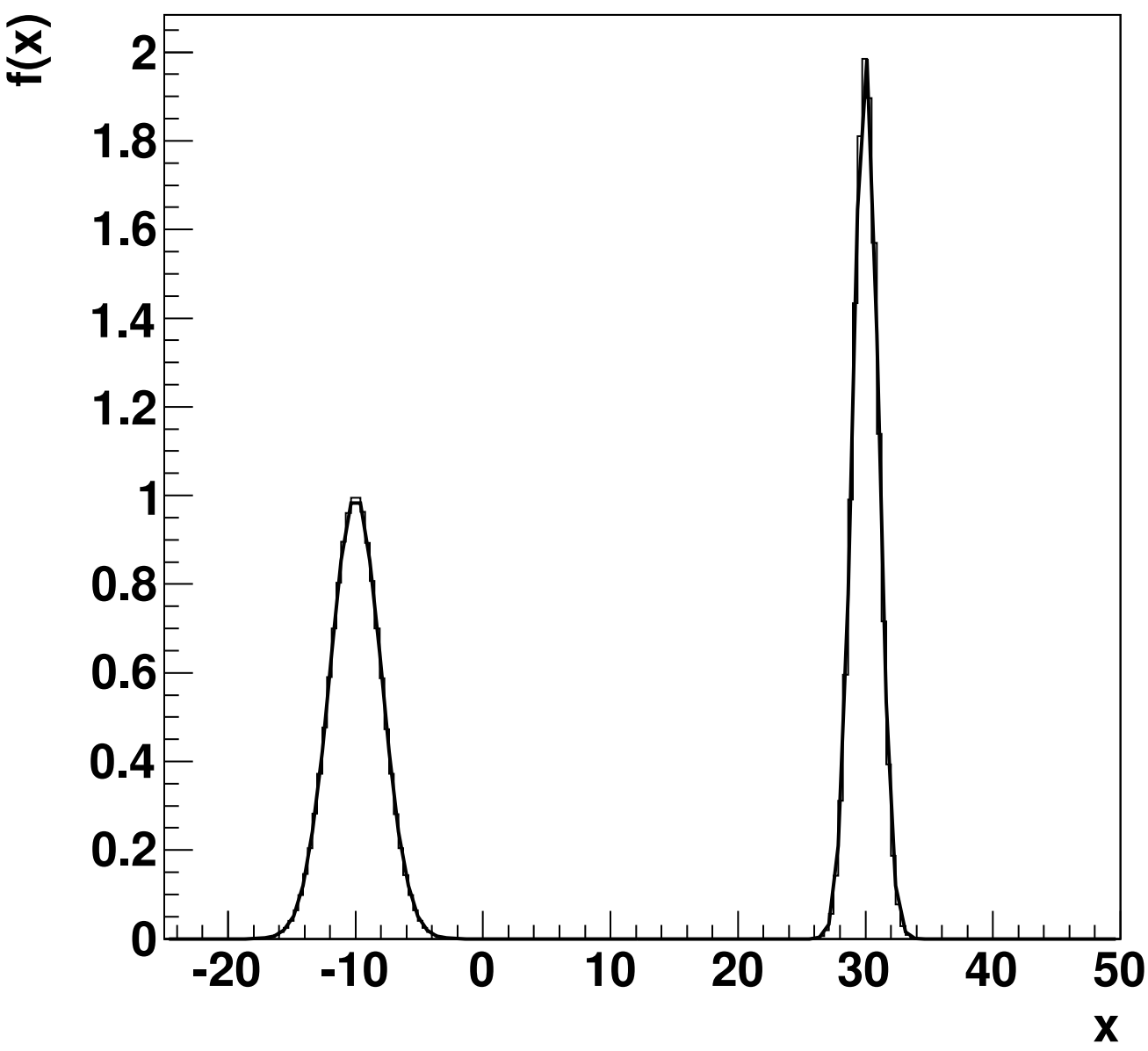
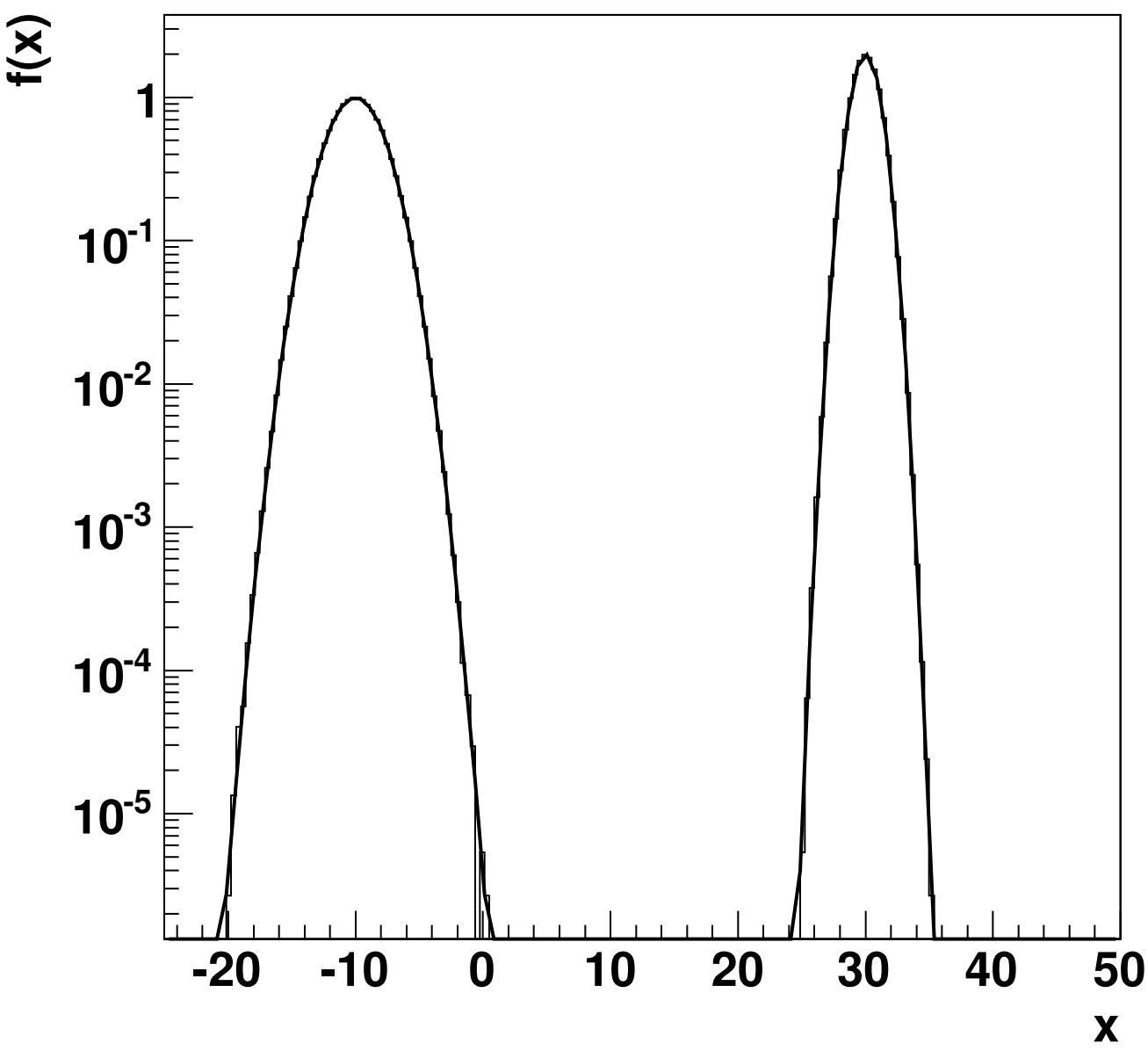
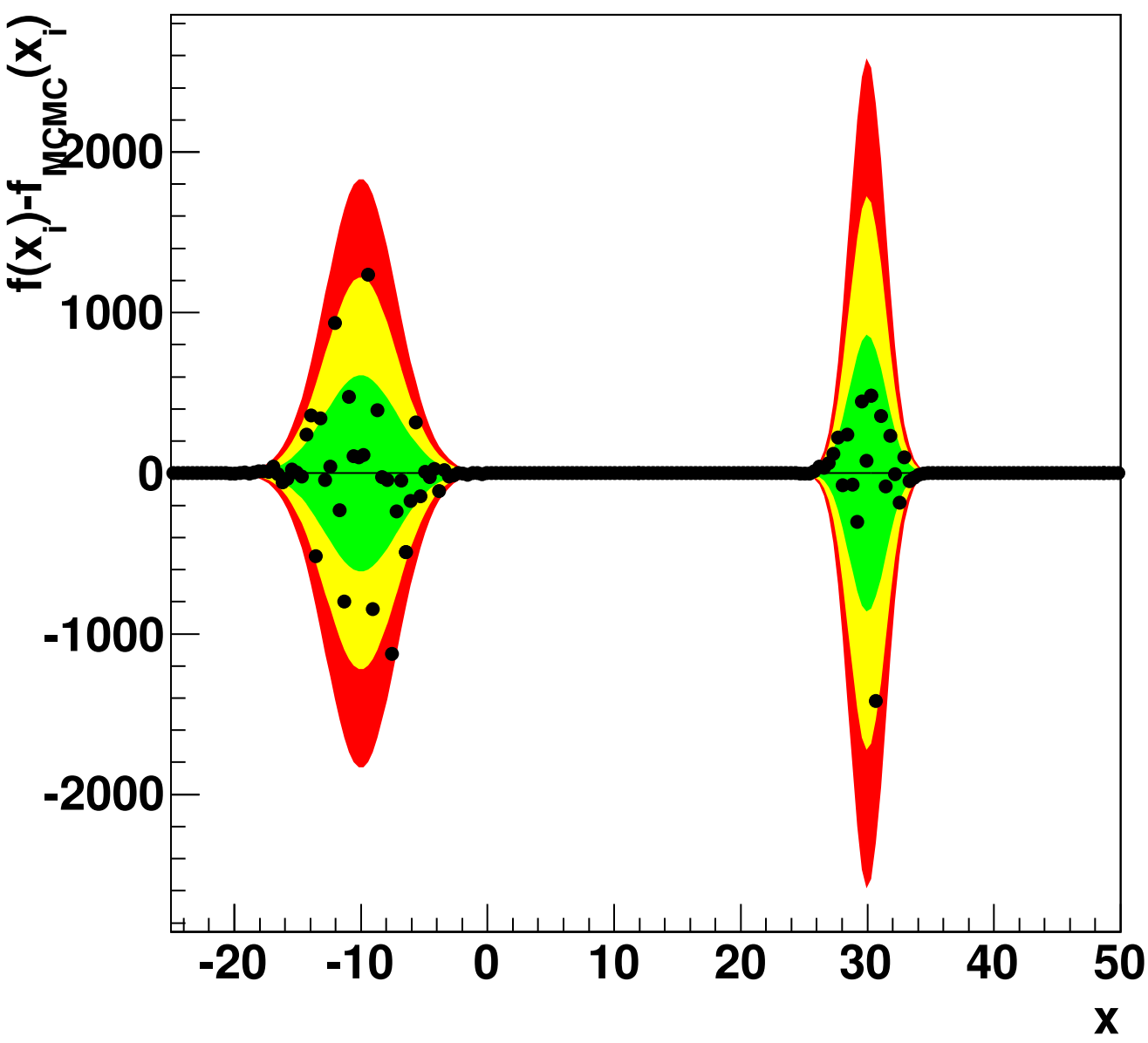
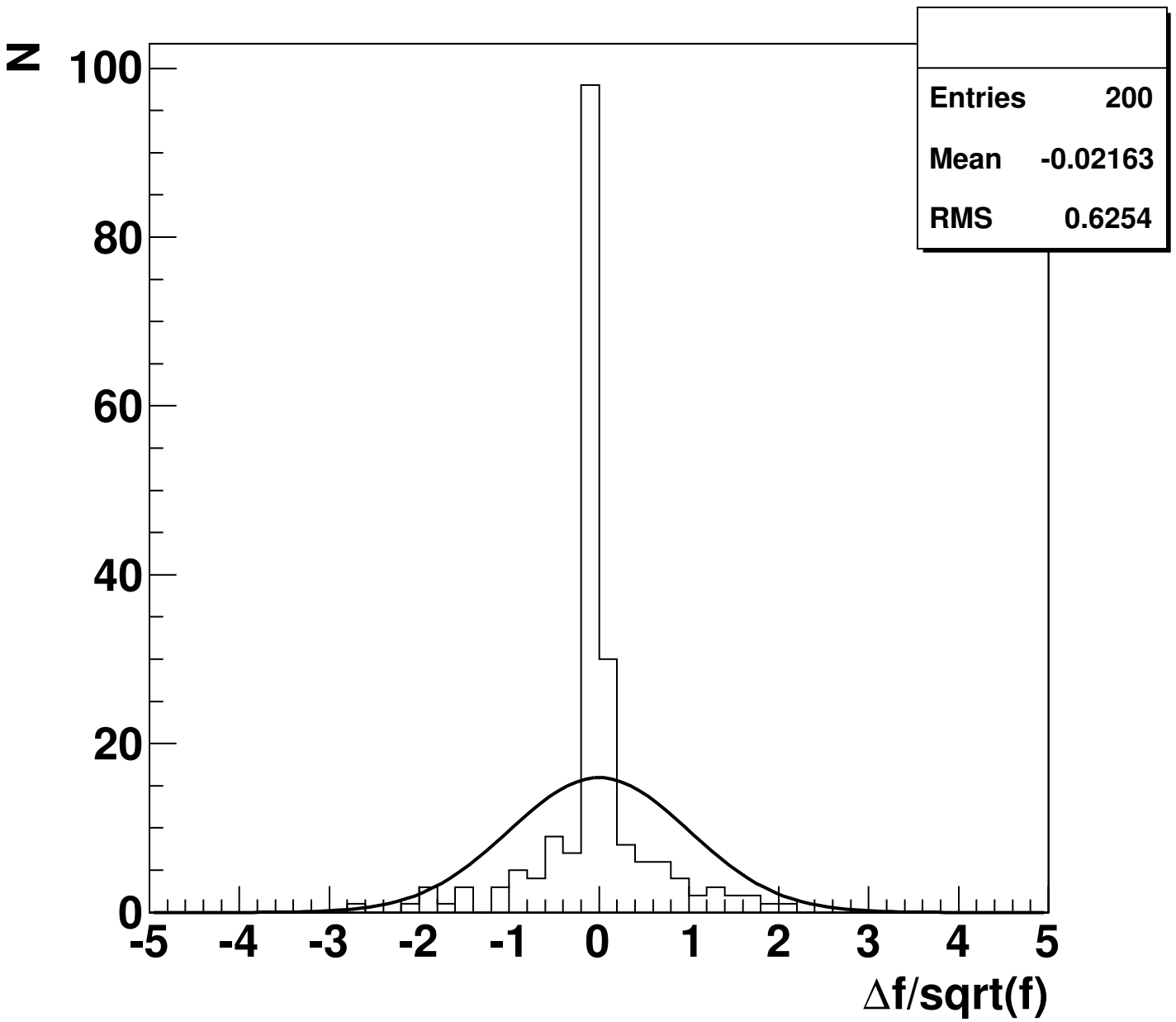
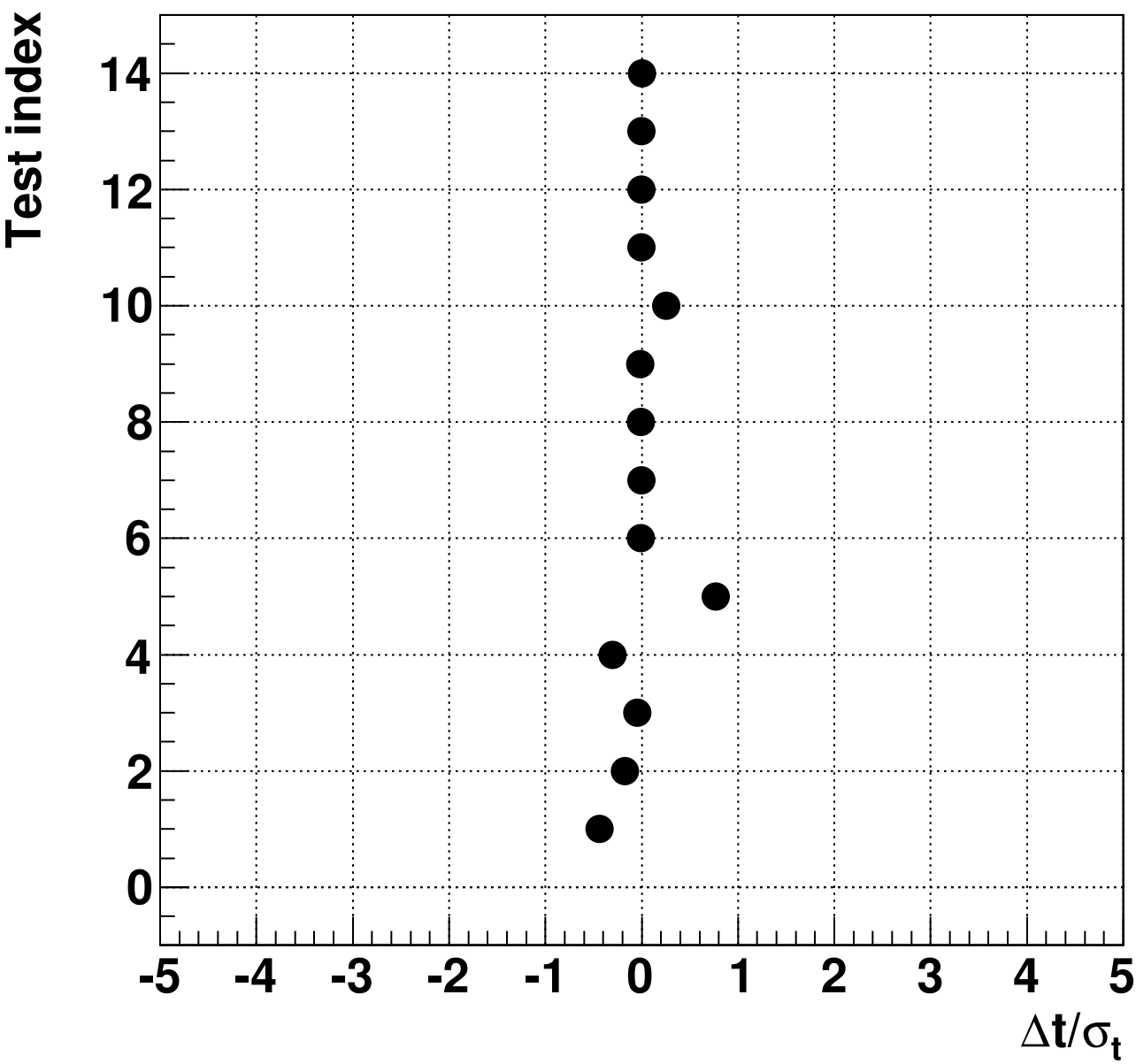

Auto-correlation]
1
0.8
0.6
0.4
0.2
0
-0.2
-0.4
-0.6
-0.8
-1
0
2000
4000
6000
8000
10000
×10^3
Iteration


f(x)
2
1.8
1.6
1.4
1.2
1
0.8
0.6
0.4
0.2
0
-20
-10
0
10
20
30
40
50
x


f(x)
1
10-1
10-2
10-3
10-4
10-5
-20
-10
0
10
20
30
40
50
x


$f(x_i)-f_{MCMC}(x_i)$
2000
1000
0
-1000
-2000
-20
-10
0
10
20
30
40
50
x


N
100
80
60
40
20
0
-5
-4
-3
-2
-1
0
1
2
3
4
5
Δf/sqrt(f)
Entries 200
Mean -0.02163
RMS 0.6254


Test index
14
12
10
8
6
4
2
0
-5
-4
-3
-2
-1
0
1
2
3
4
5
Δt/σt