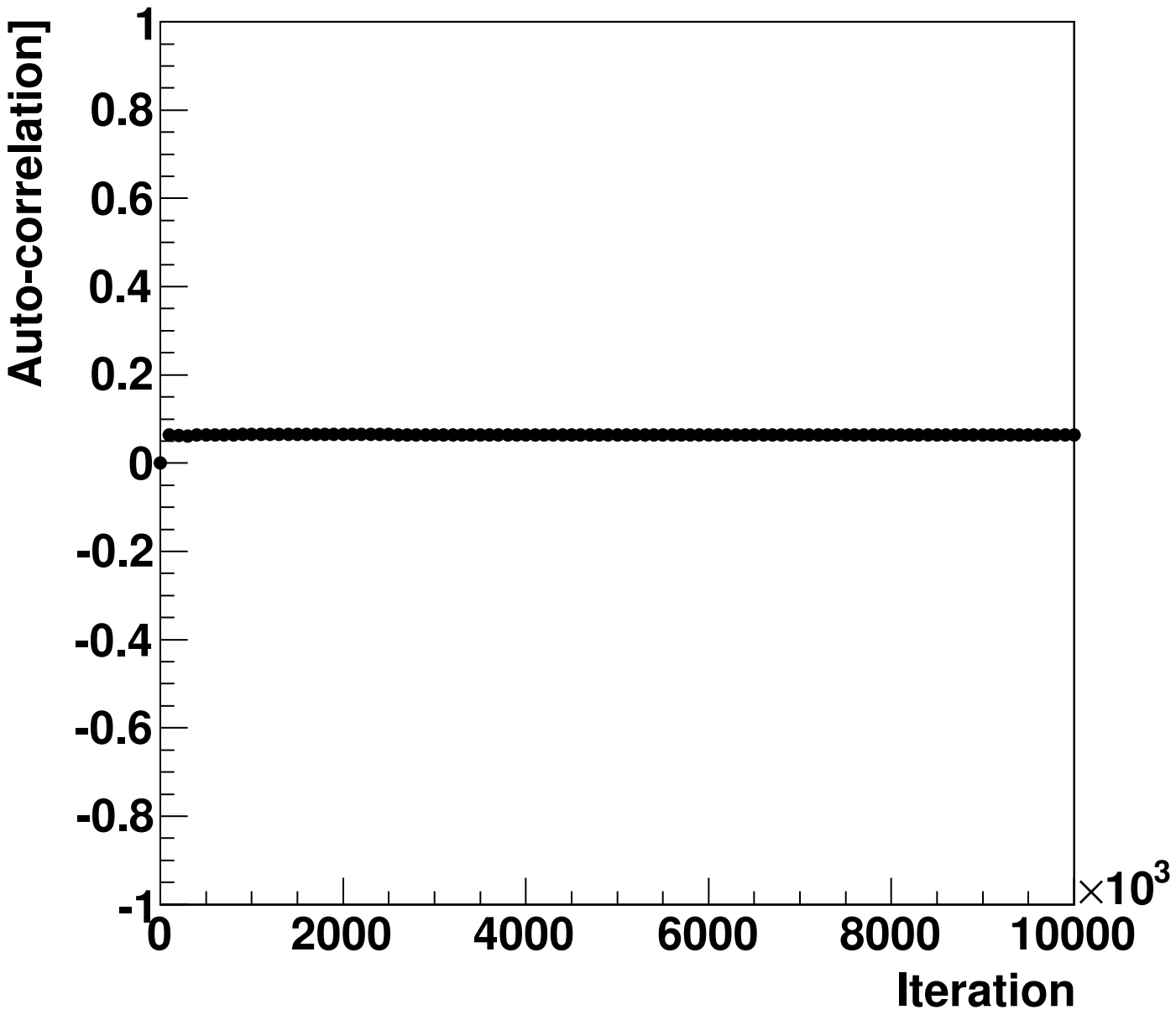
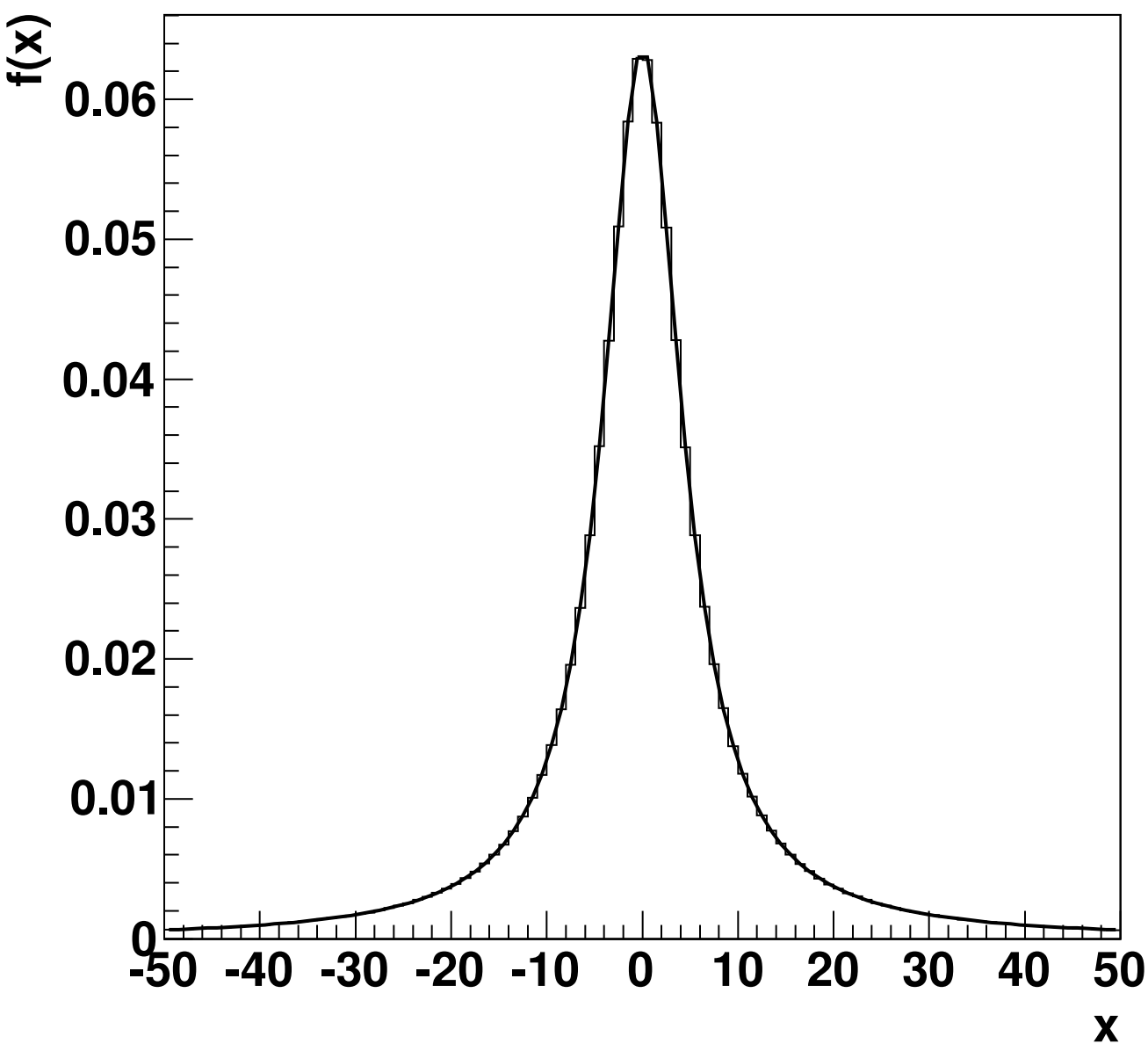
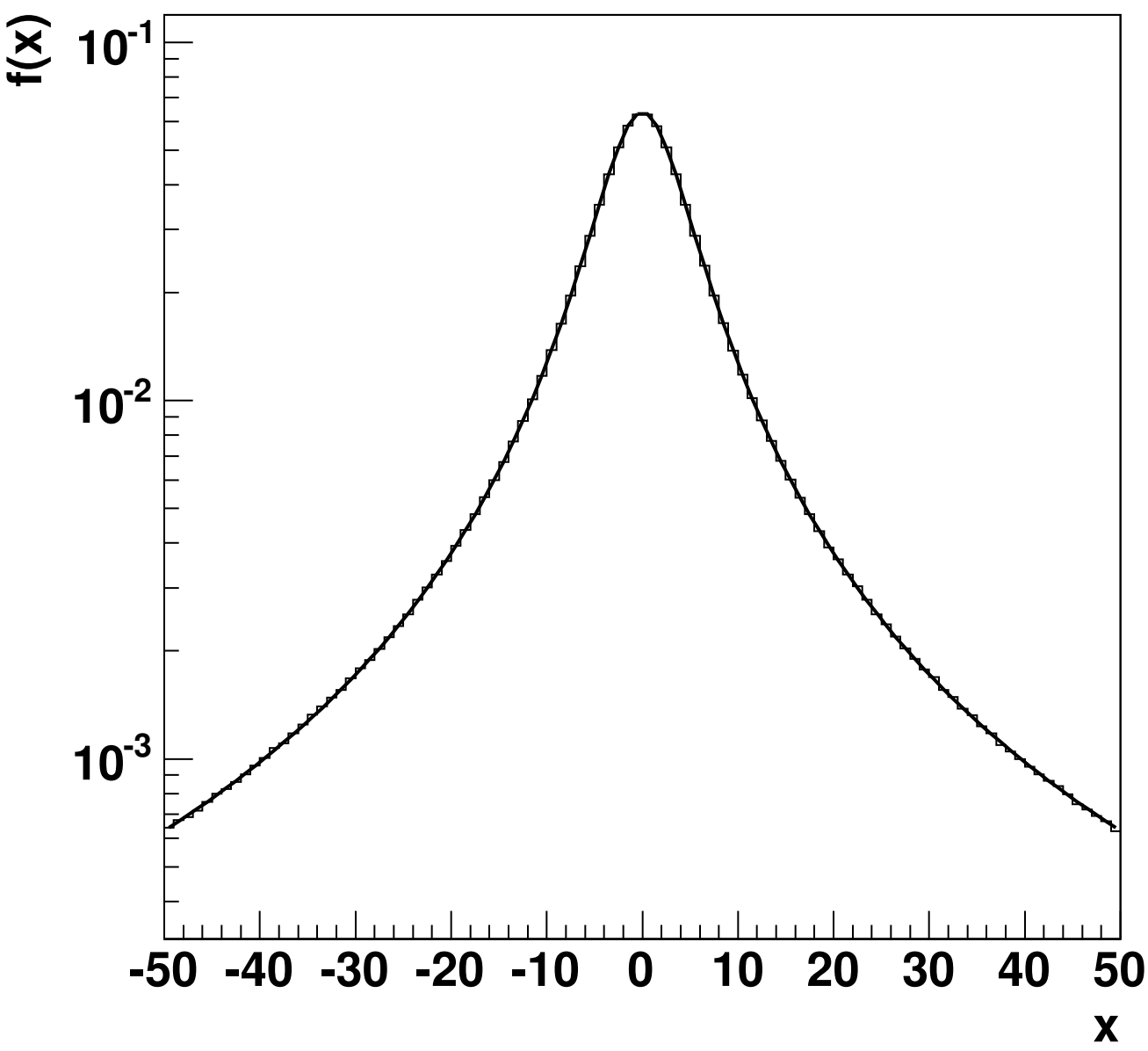
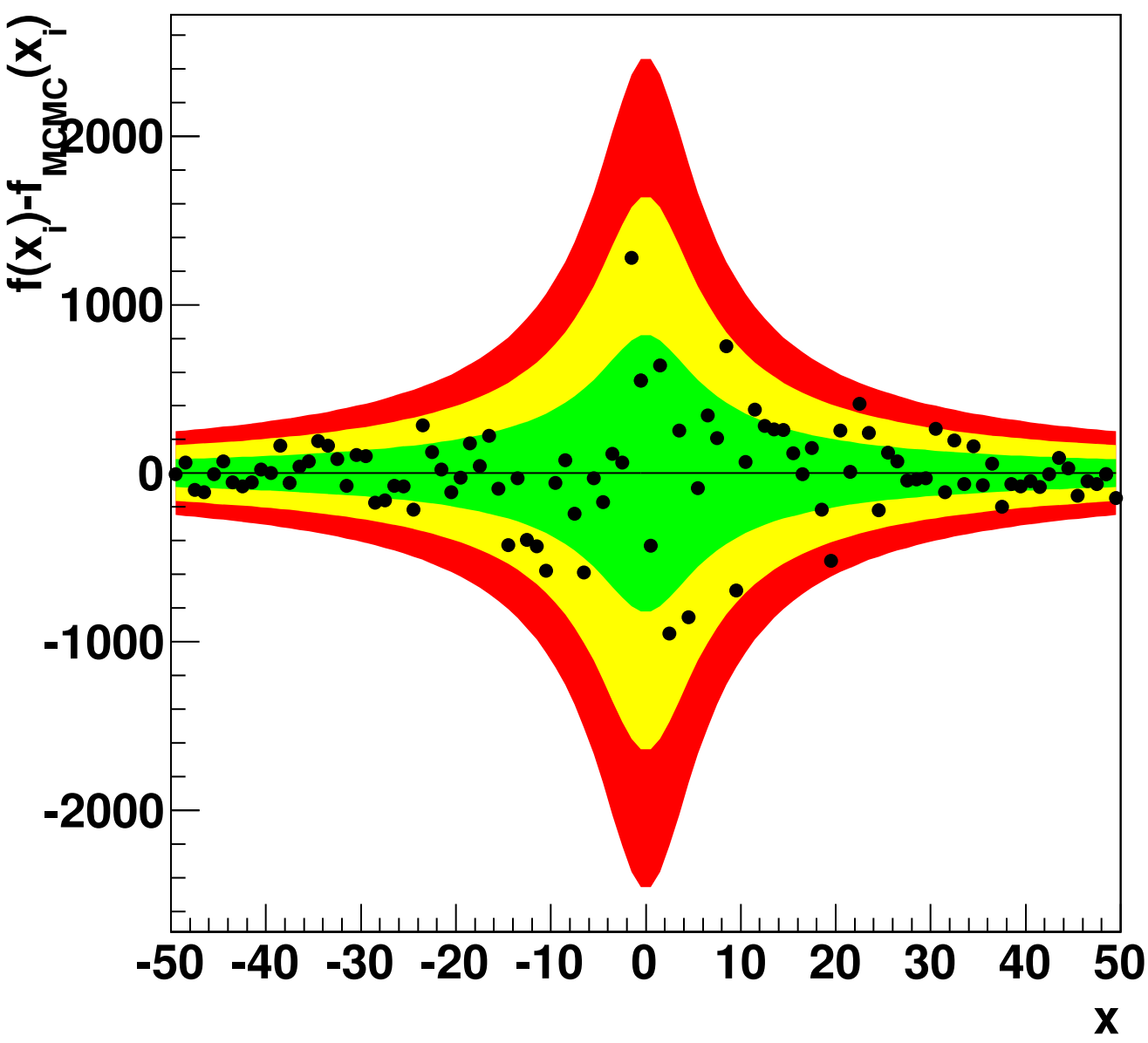
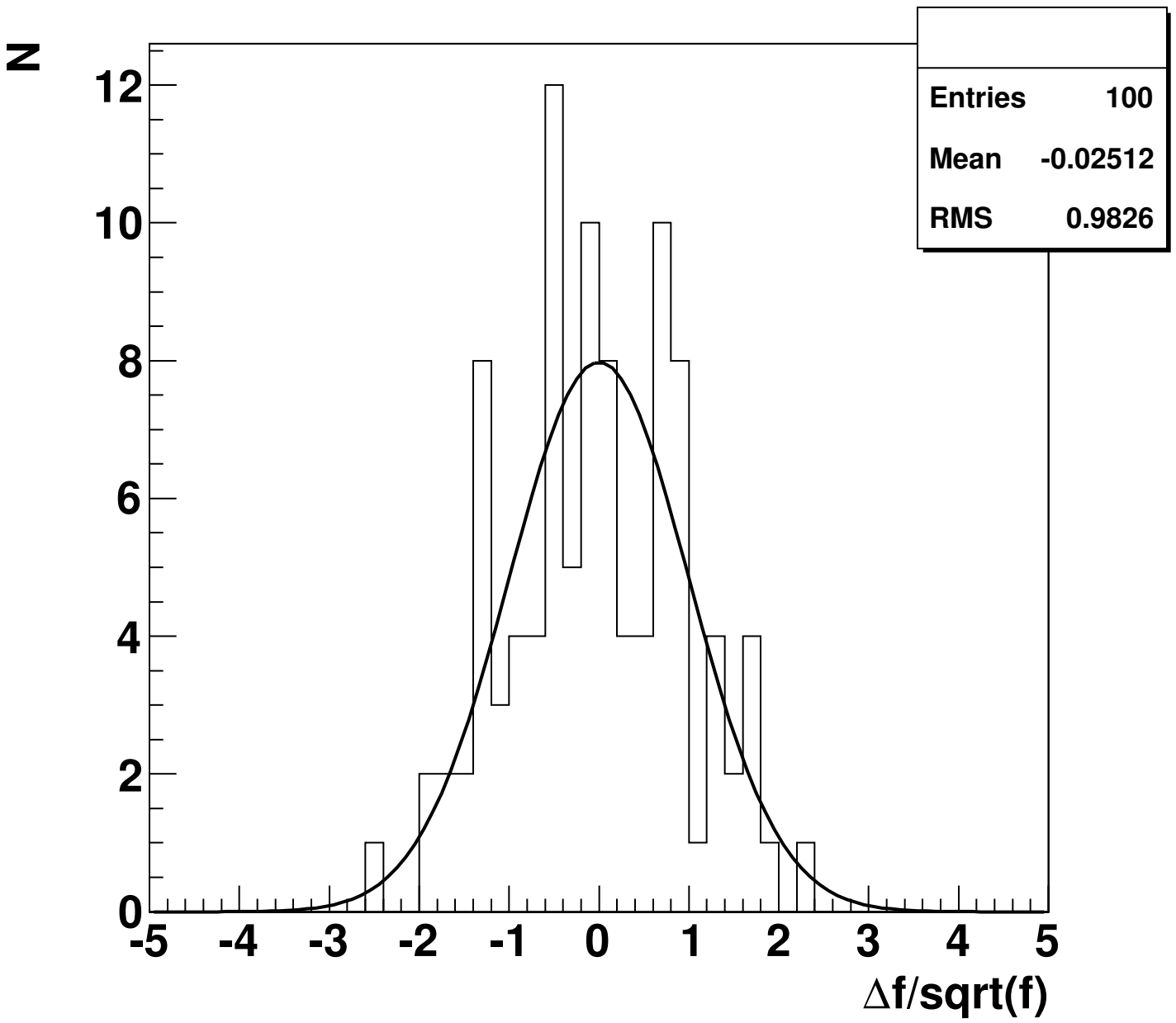
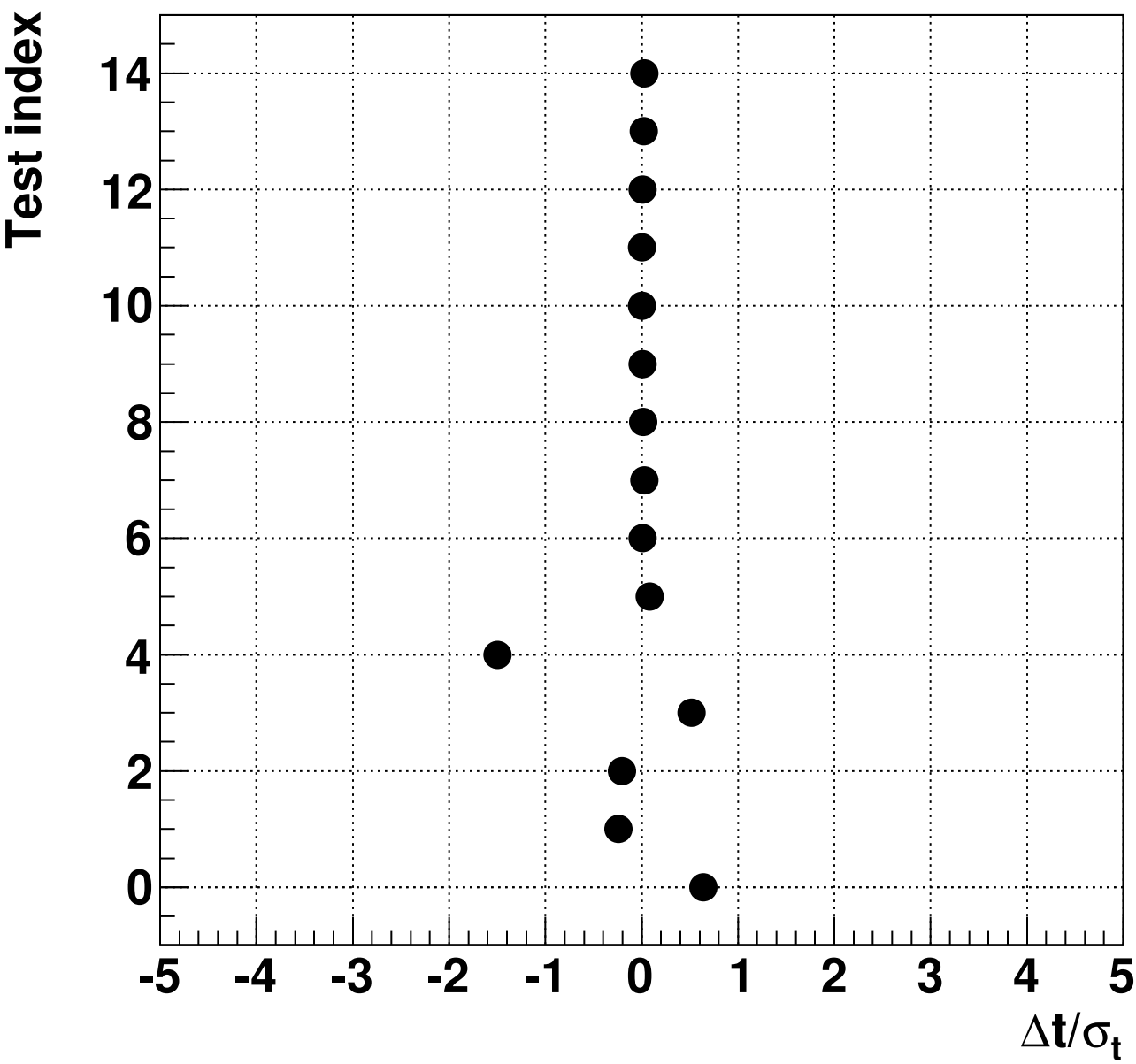

Auto-correlation]
1
0.8
0.6
0.4
0.2
0
-0.2
-0.4
-0.6
-0.8
-1
0
2000
4000
6000
8000
10000
×10^3
Iteration


f(x)
0.06
0.05
0.04
0.03
0.02
0.01
0
-50
-40
-30
-20
-10
0
10
20
30
40
50
x


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


f(x_i)-f_MCMC(x_i)
2000
1000
0
-1000
-2000
-50
-40
-30
-20
-10
0
10
20
30
40
50
x


N
12
10
8
6
4
2
0
-5
-4
-3
-2
-1
0
1
2
3
4
5
Δf/sqrt(f)
Entries 100
Mean -0.02512
RMS 0.9826


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