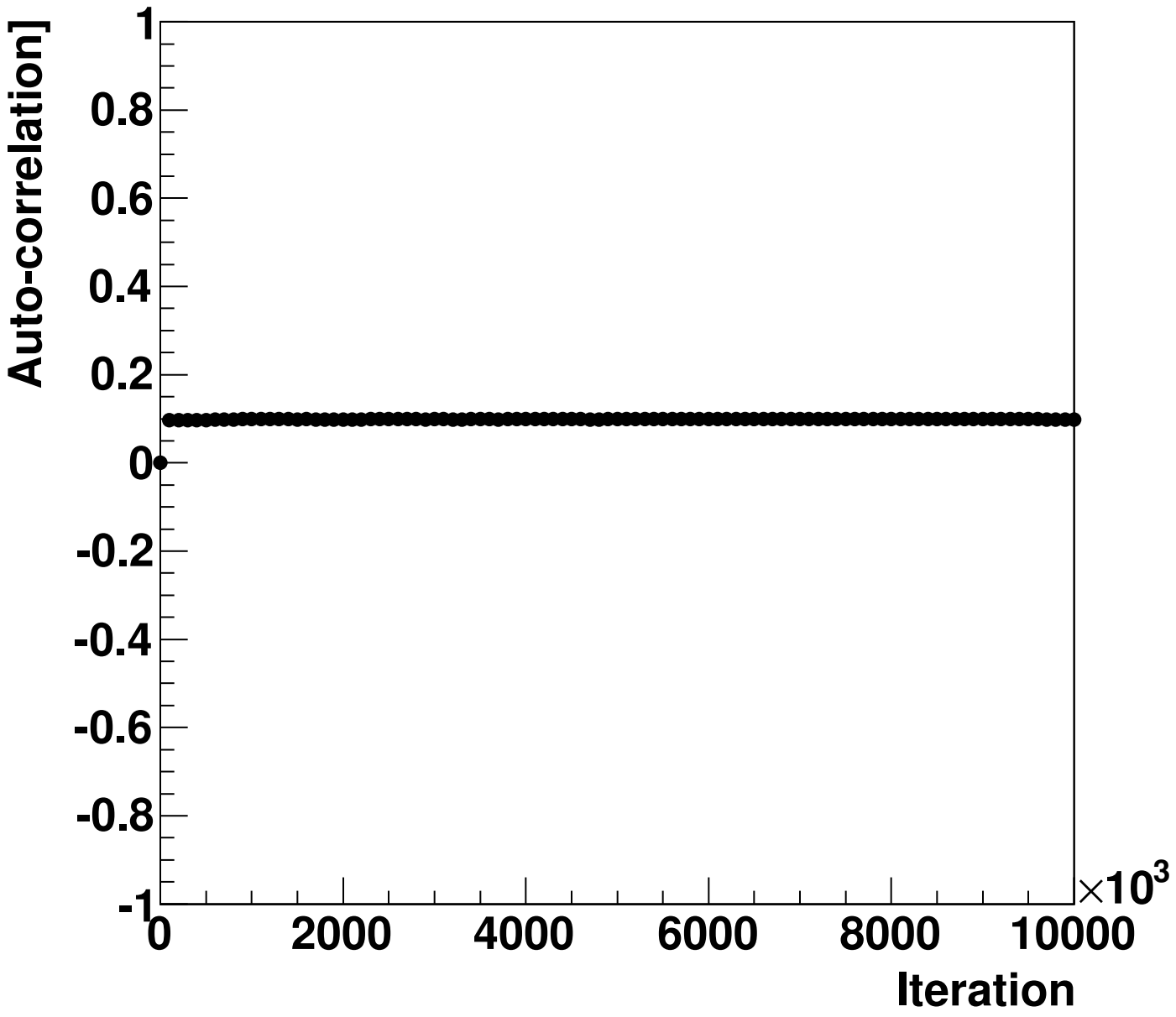
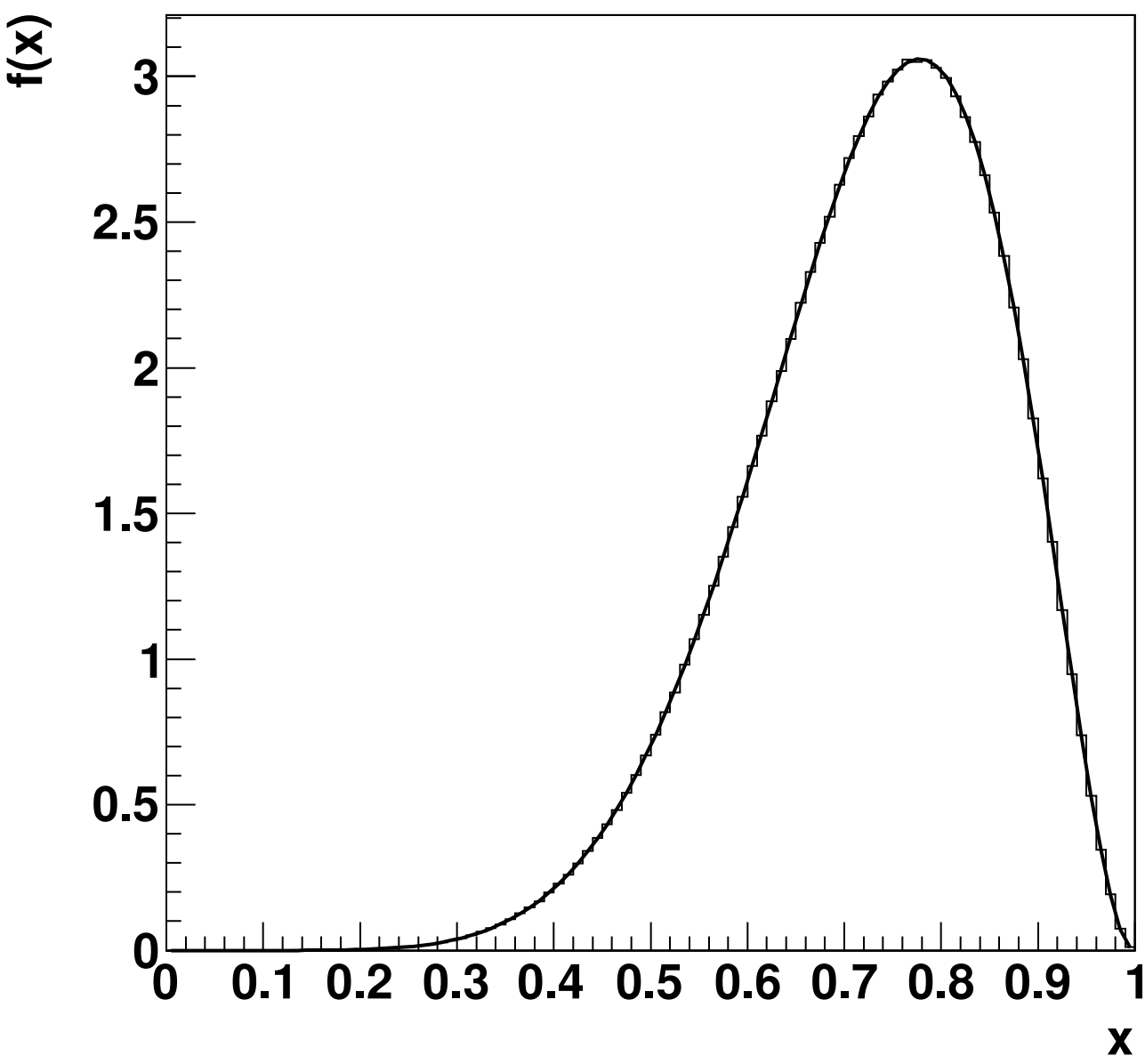
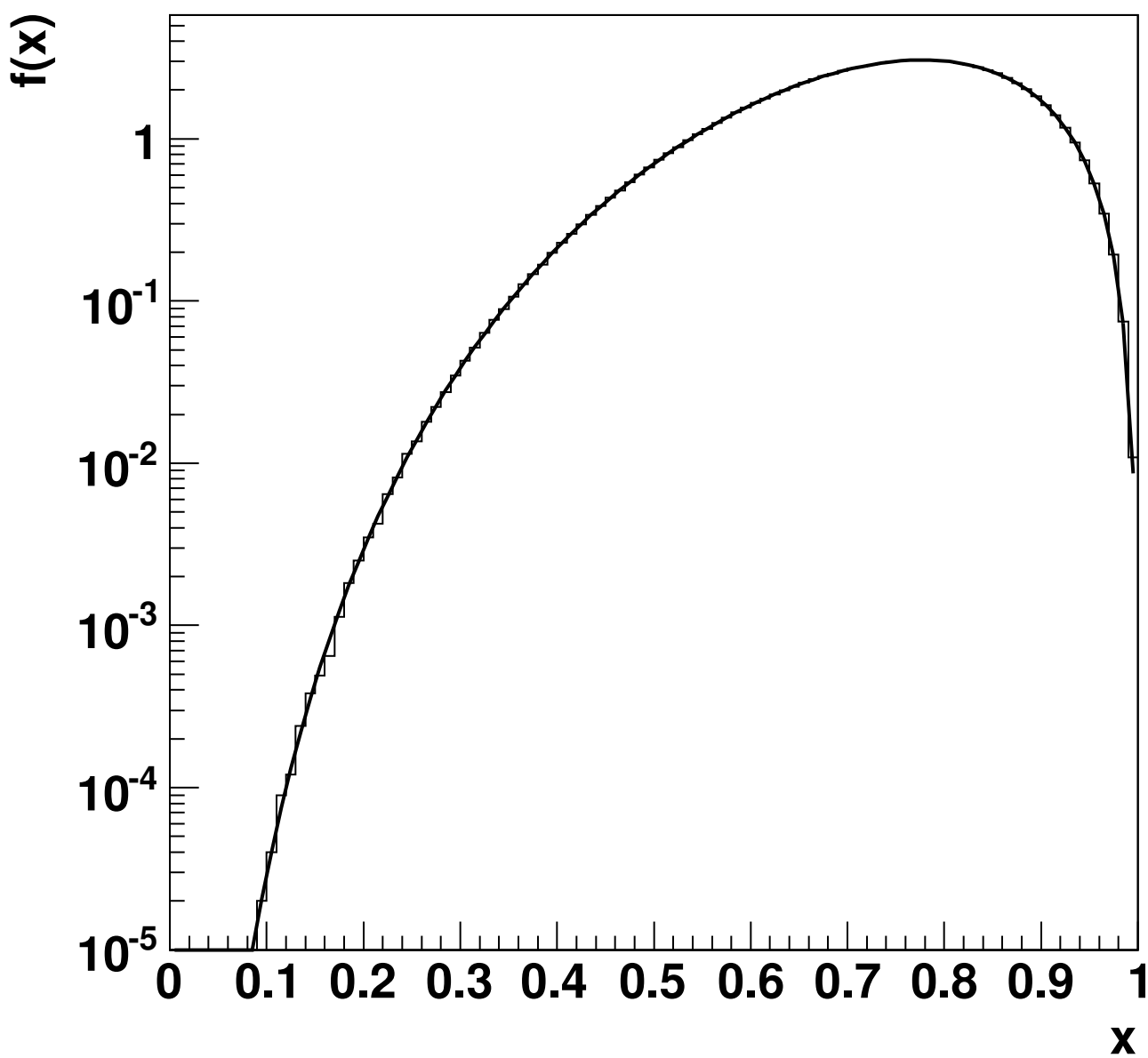
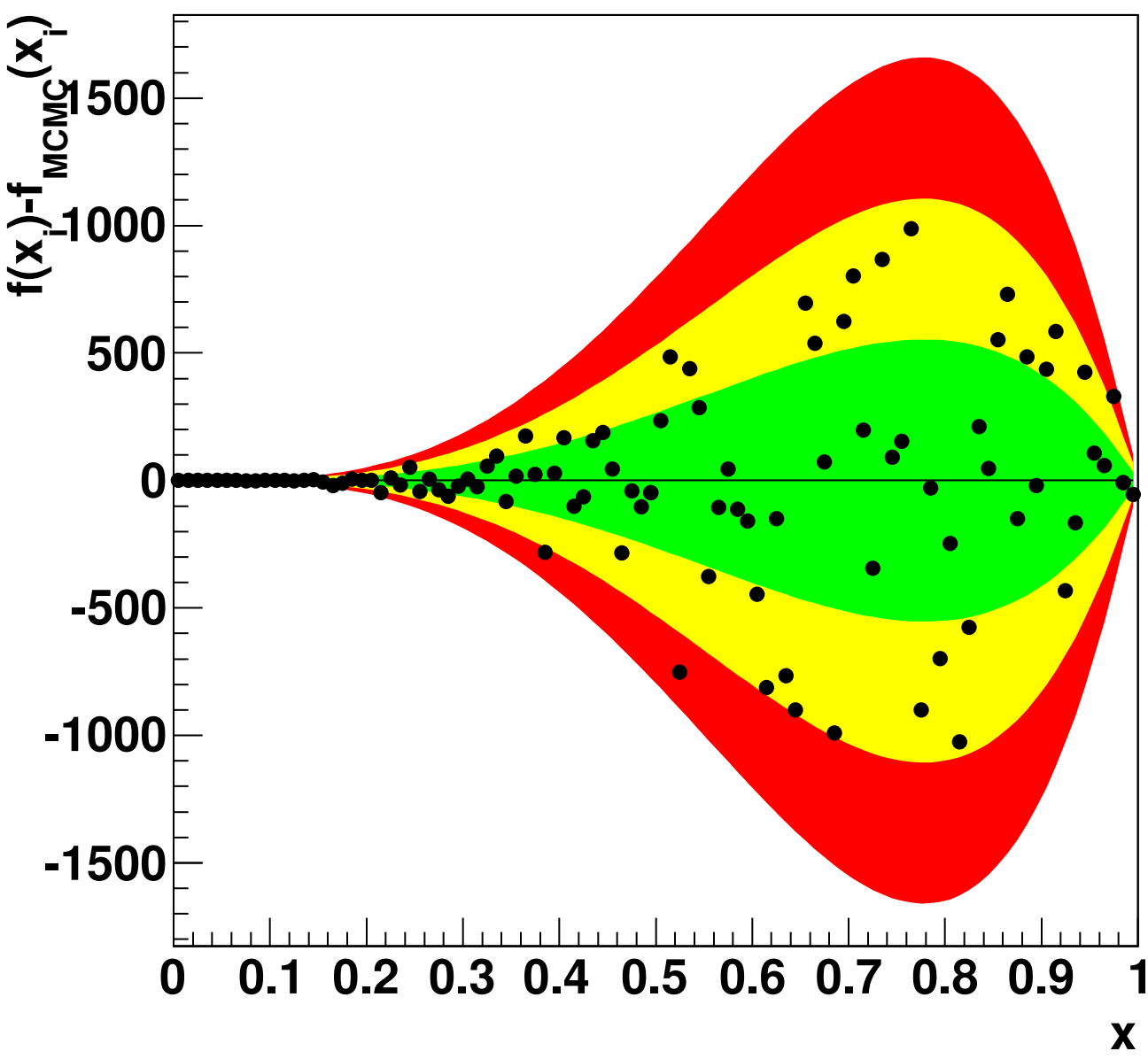
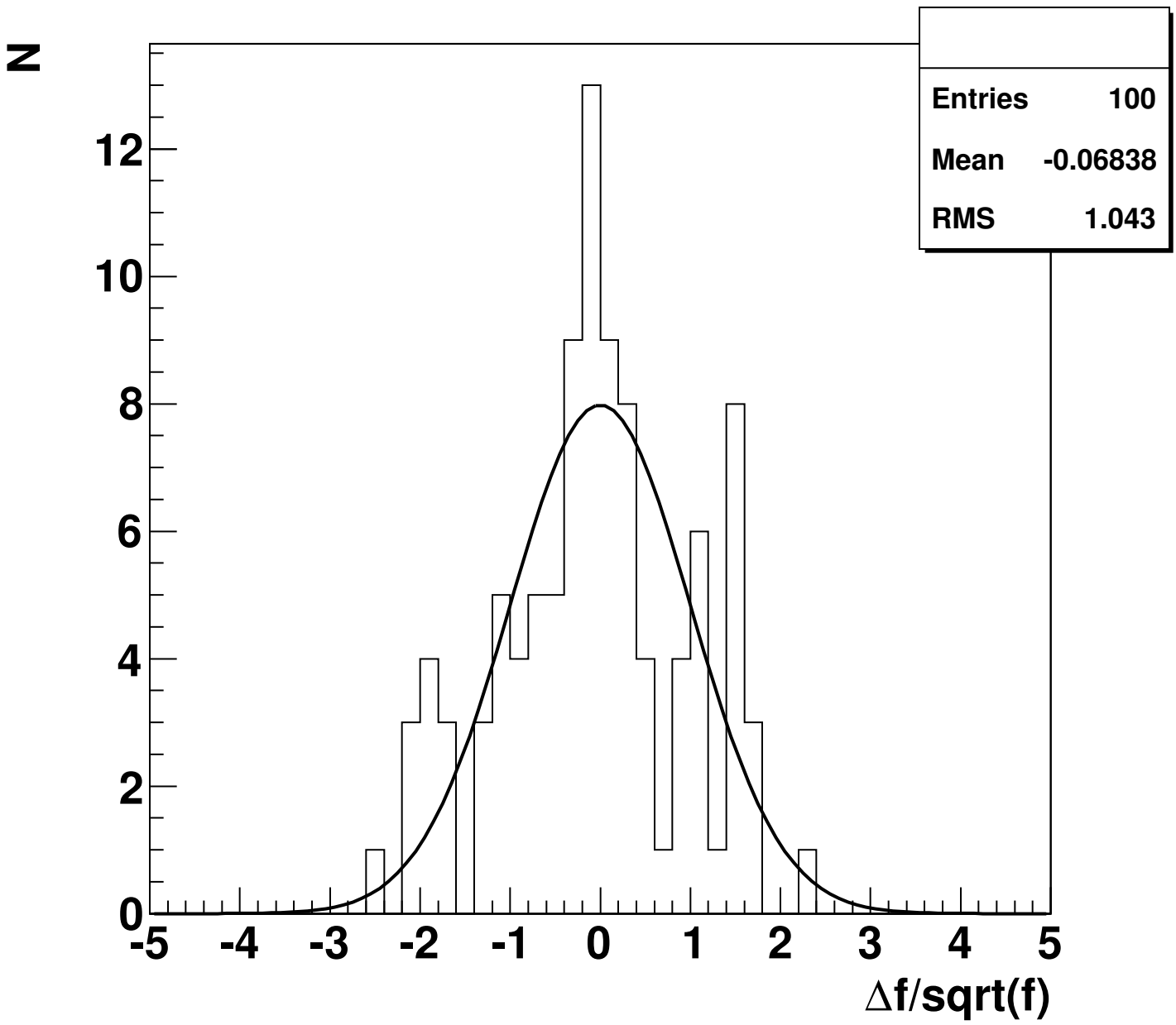
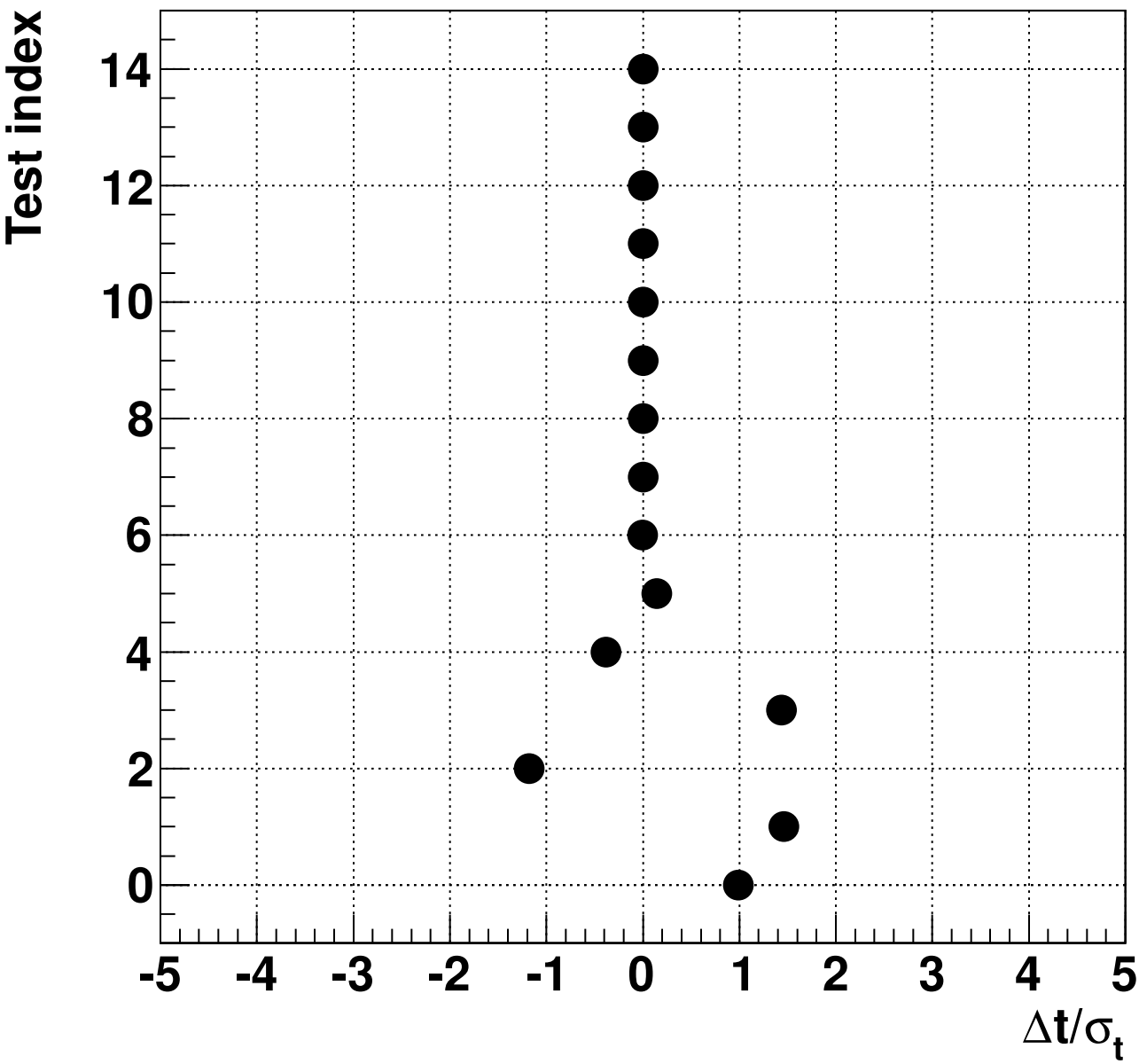

Auto-correlation]
1
0.8
0.6
0.4
0.2
0
-0.2
-0.4
-0.6
-0.8
-1
0
2000
4000
6000
8000
10000
×10^3
Iteration


f(x)
3
2.5
2
1.5
1
0.5
0
0
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.9
1
x


f(x)
1
10^{-1}
10^{-2}
10^{-3}
10^{-4}
10^{-5}
0
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.9
1
x


$f(x_i)-f_{MCMC}(x_i)$
1500
1000
500
0
-500
-1000
-1500
0
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.9
1
x


N
Entries 100
Mean -0.06838
RMS 1.043
0
2
4
6
8
10
12
-5
-4
-3
-2
-1
0
1
2
3
4
5
Δf/sqrt(f)


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