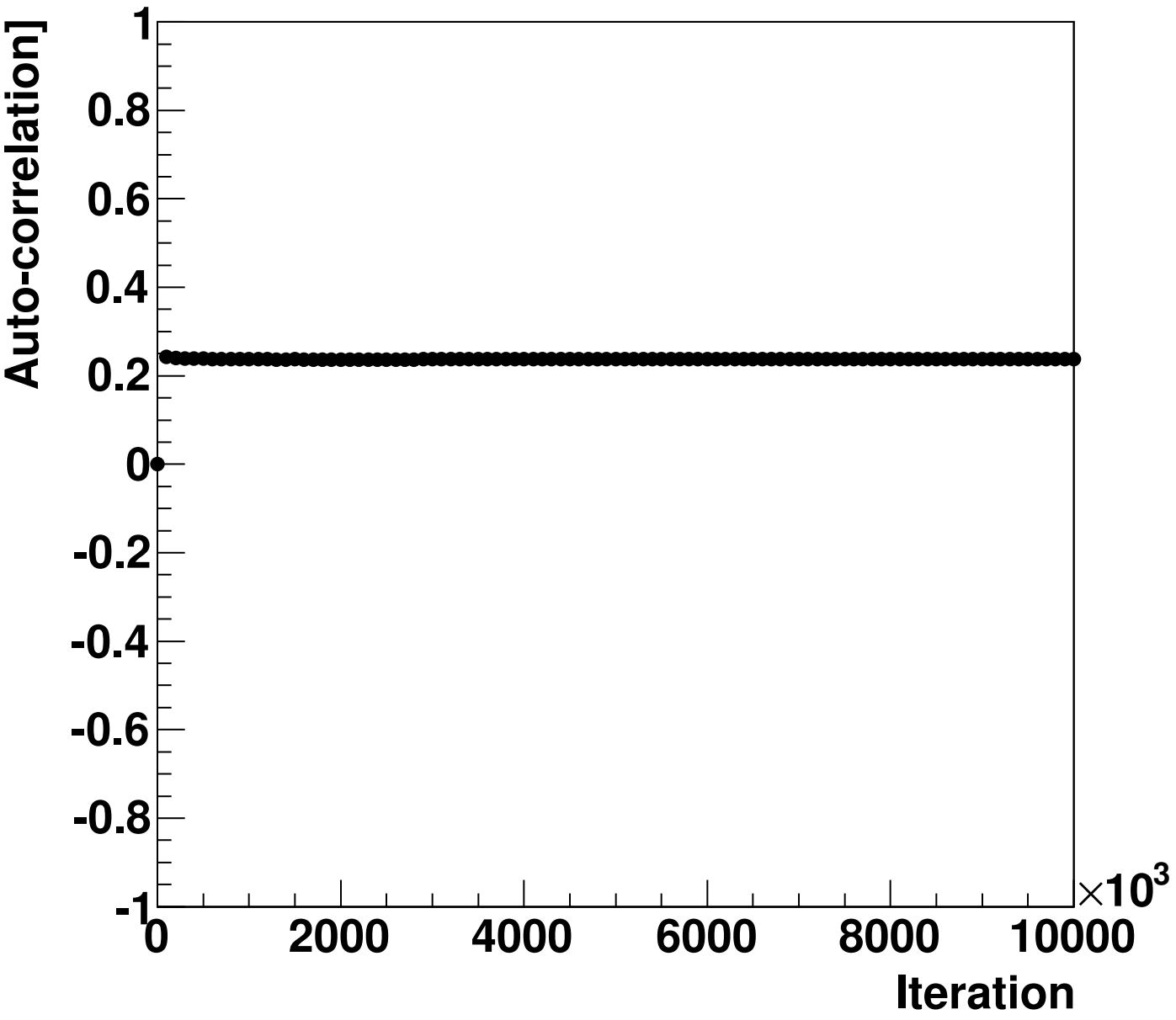
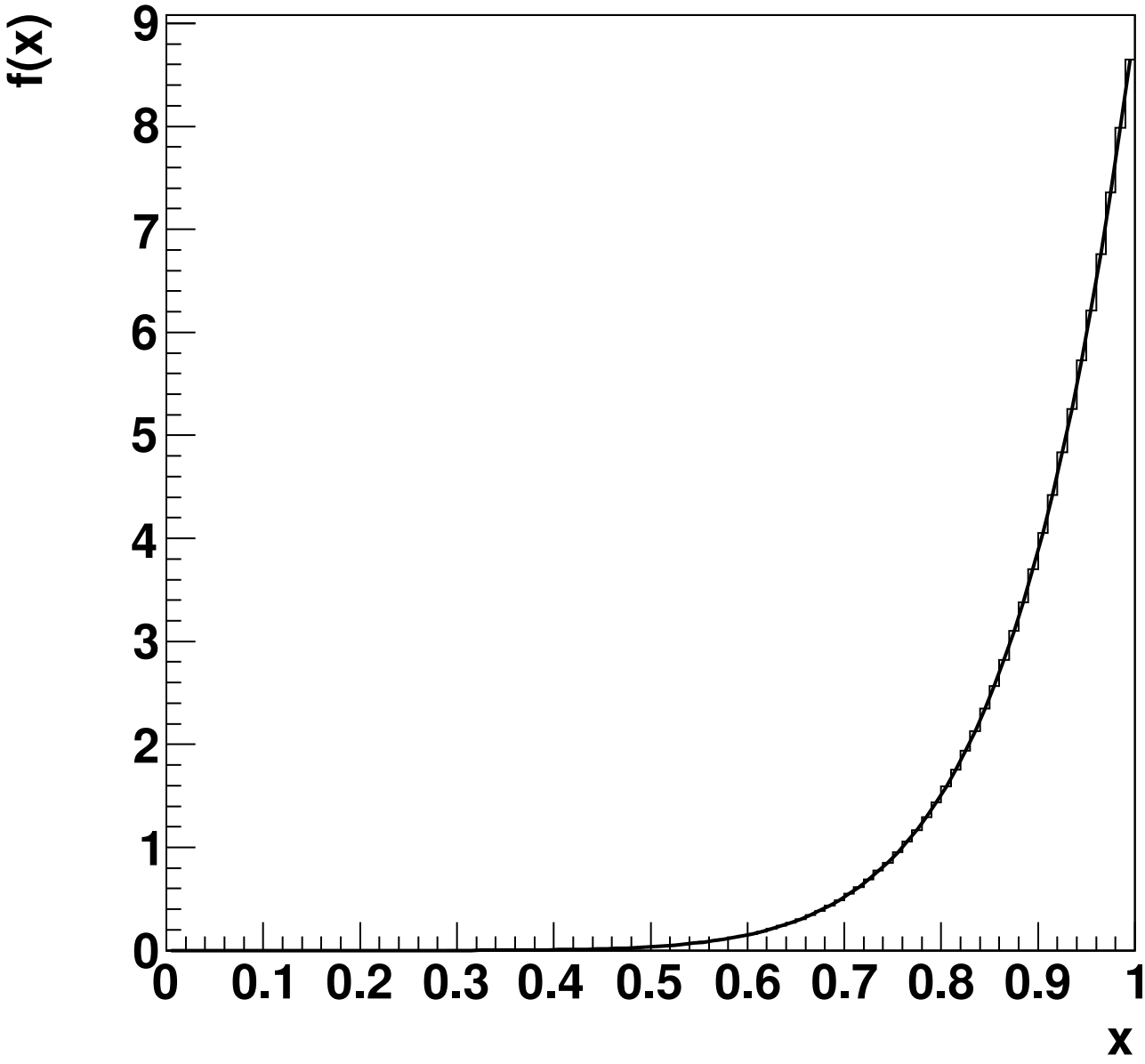
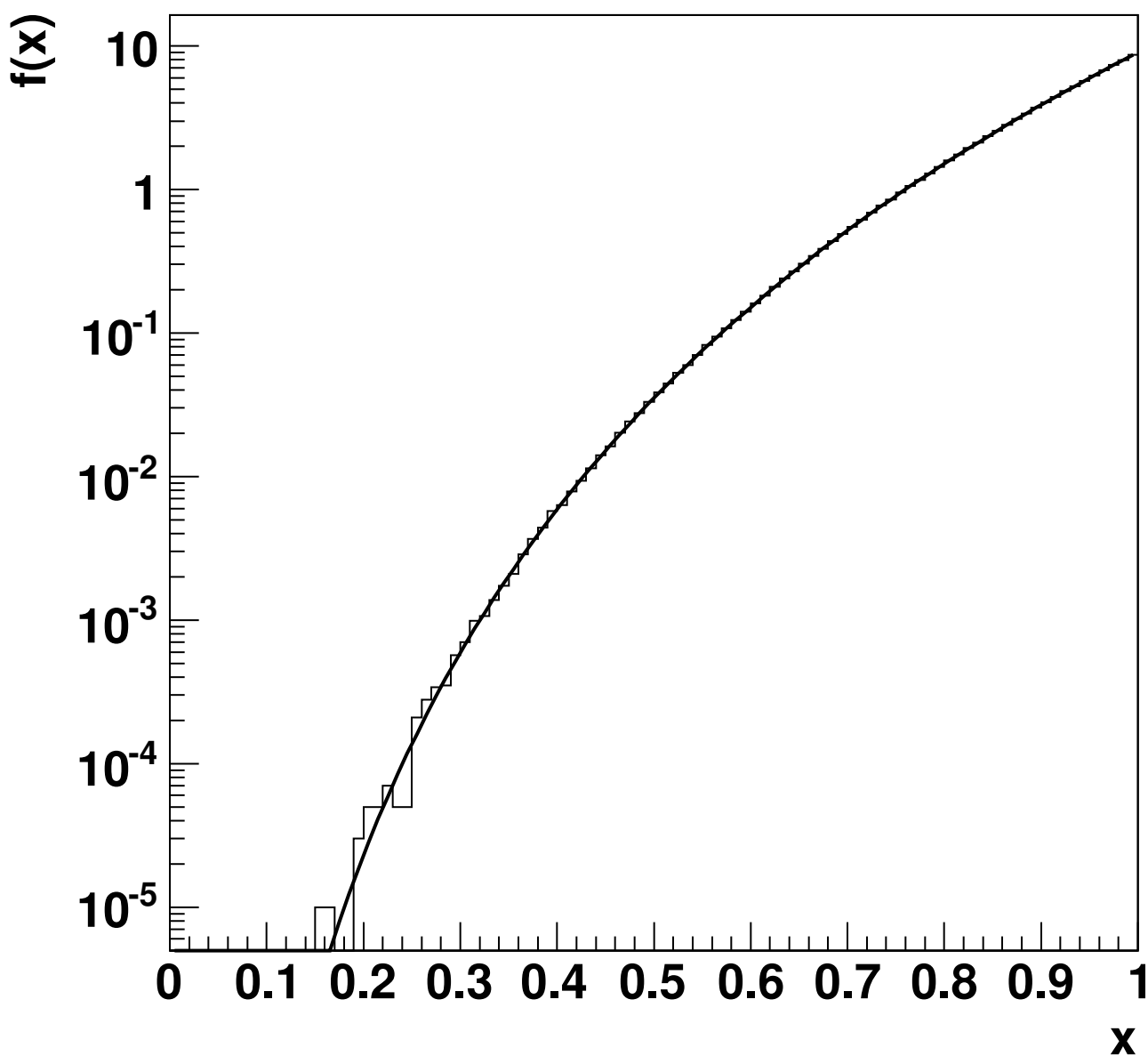
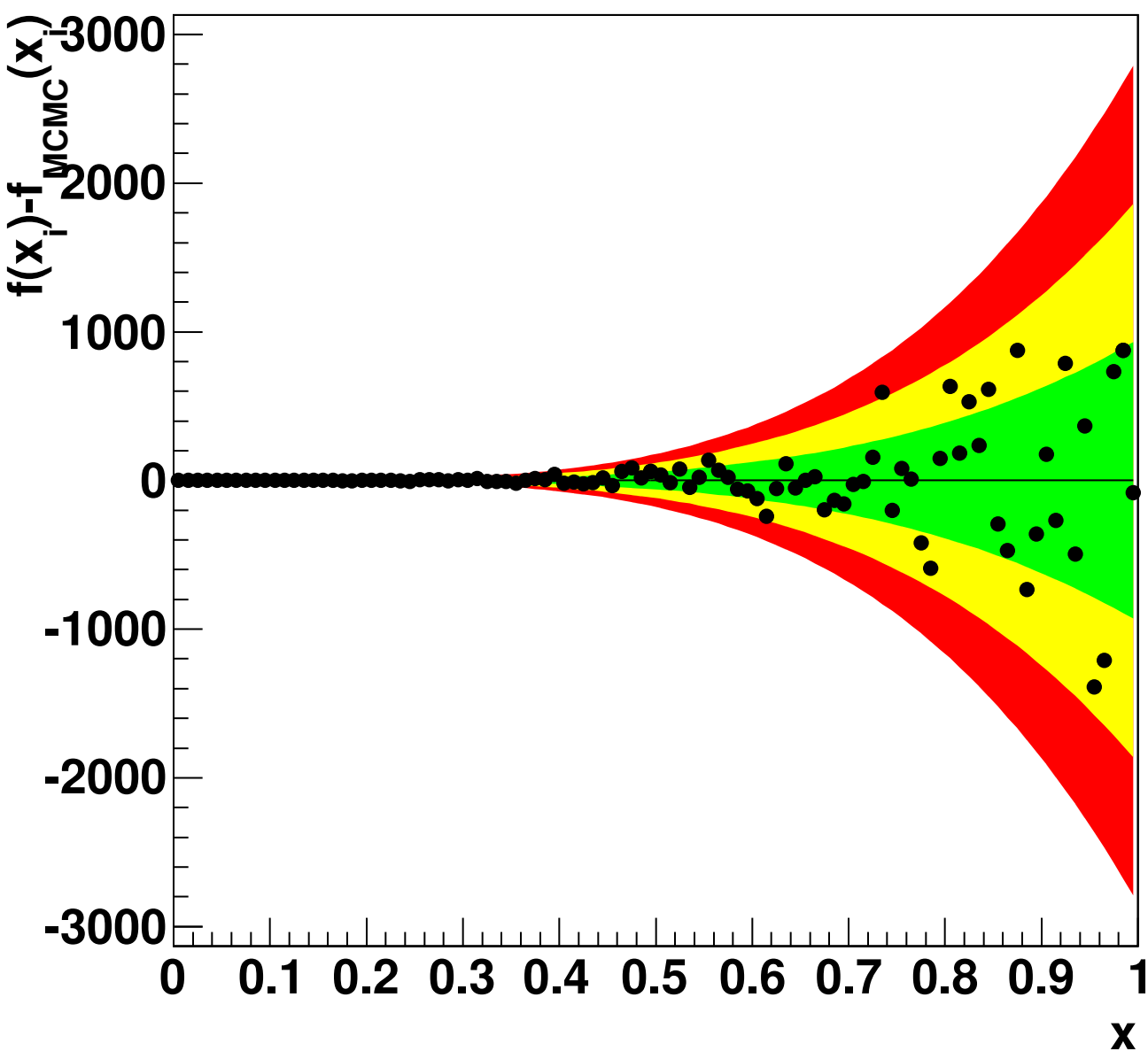
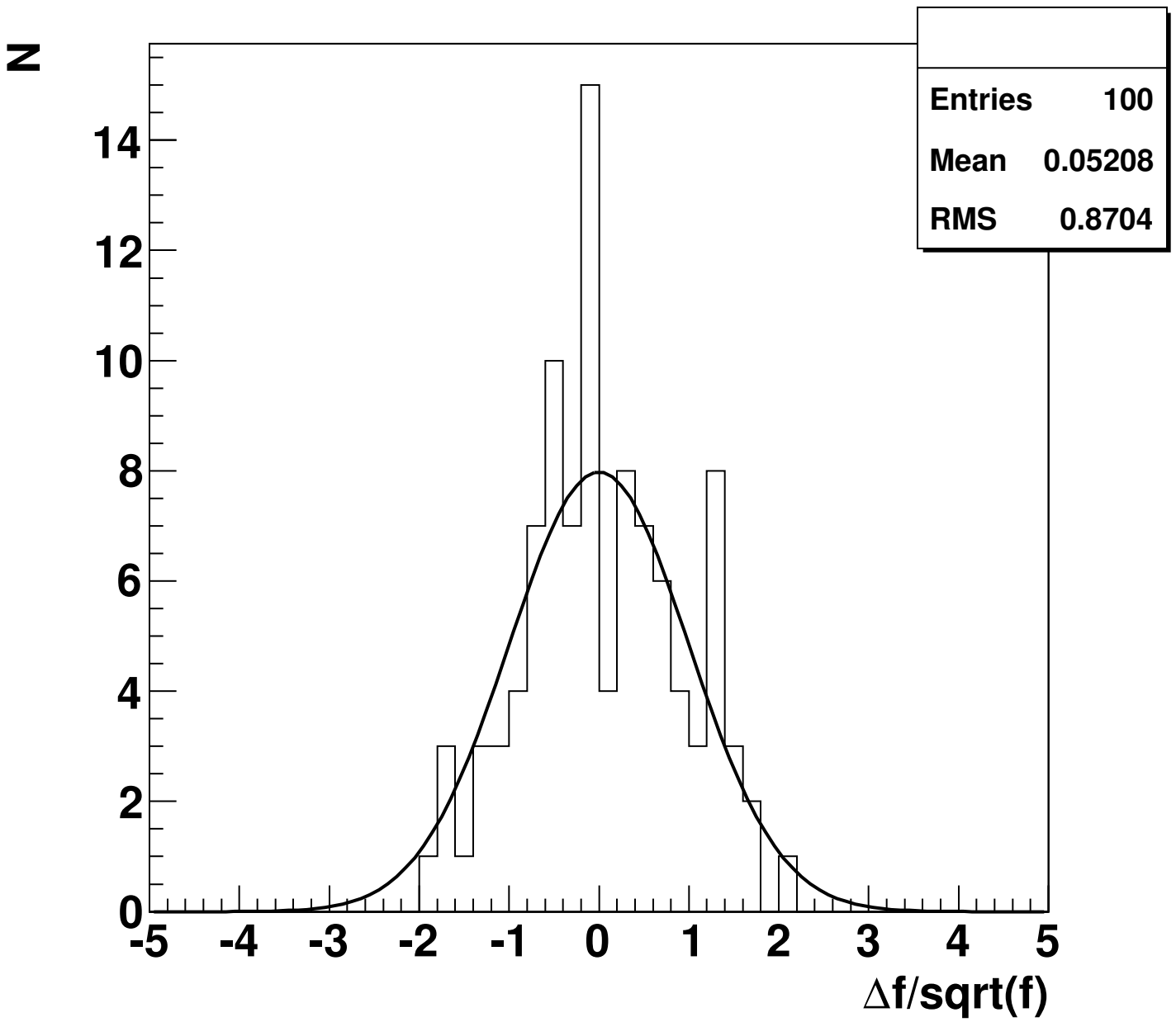
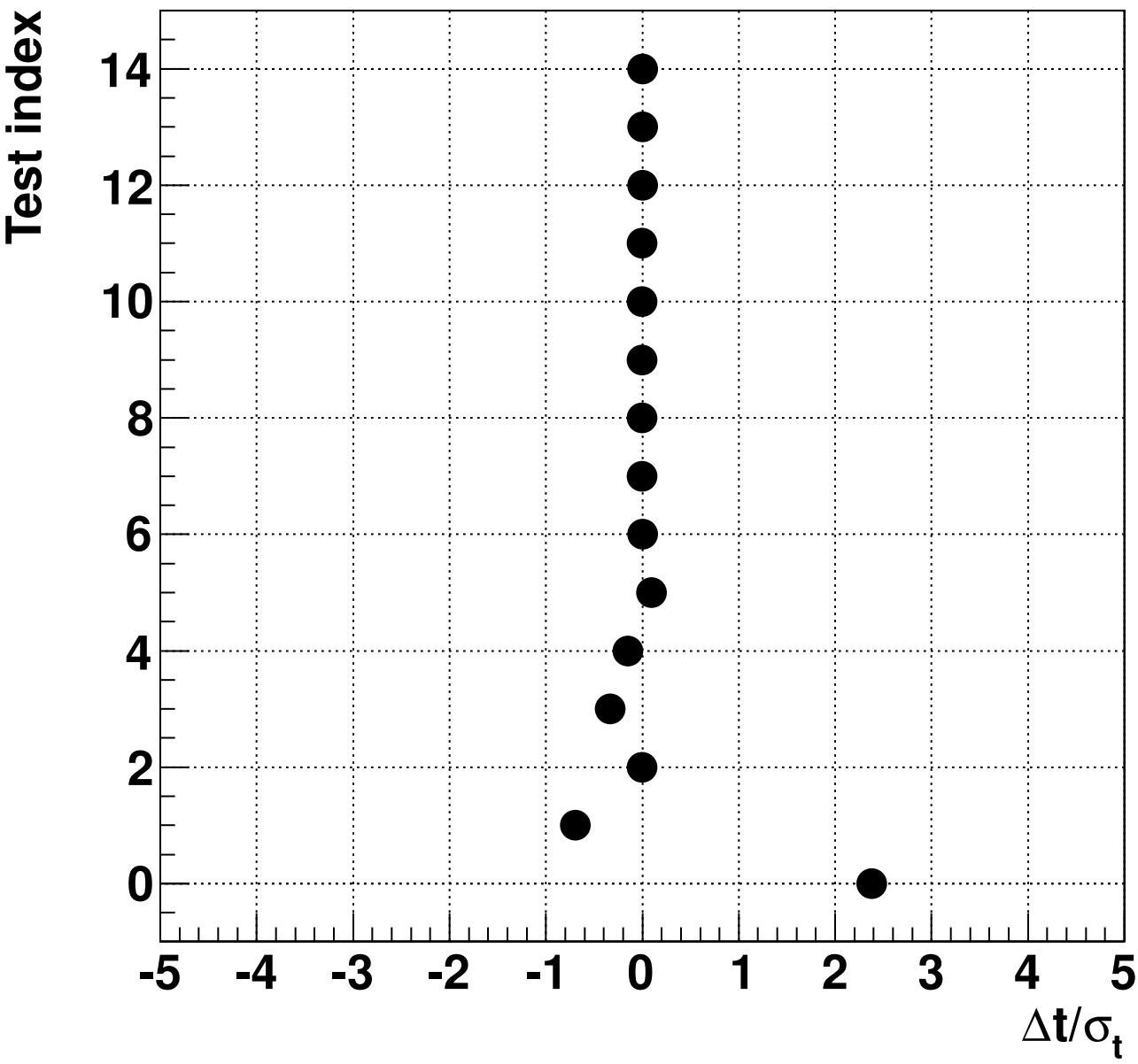

Auto-correlation]
1
0.8
0.6
0.4
0.2
0
-0.2
-0.4
-0.6
-0.8
-1
0
2000
4000
6000
8000
10000
×10^3
Iteration


f(x)
9
8
7
6
5
4
3
2
1
0
0
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.9
1
x


f(x)
10
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


$f(x_i)-f_{MCMC}(x_i)$
3000
2000
1000
0
-1000
-2000
-3000
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 0.05208
RMS 0.8704
14
12
10
8
6
4
2
0
-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