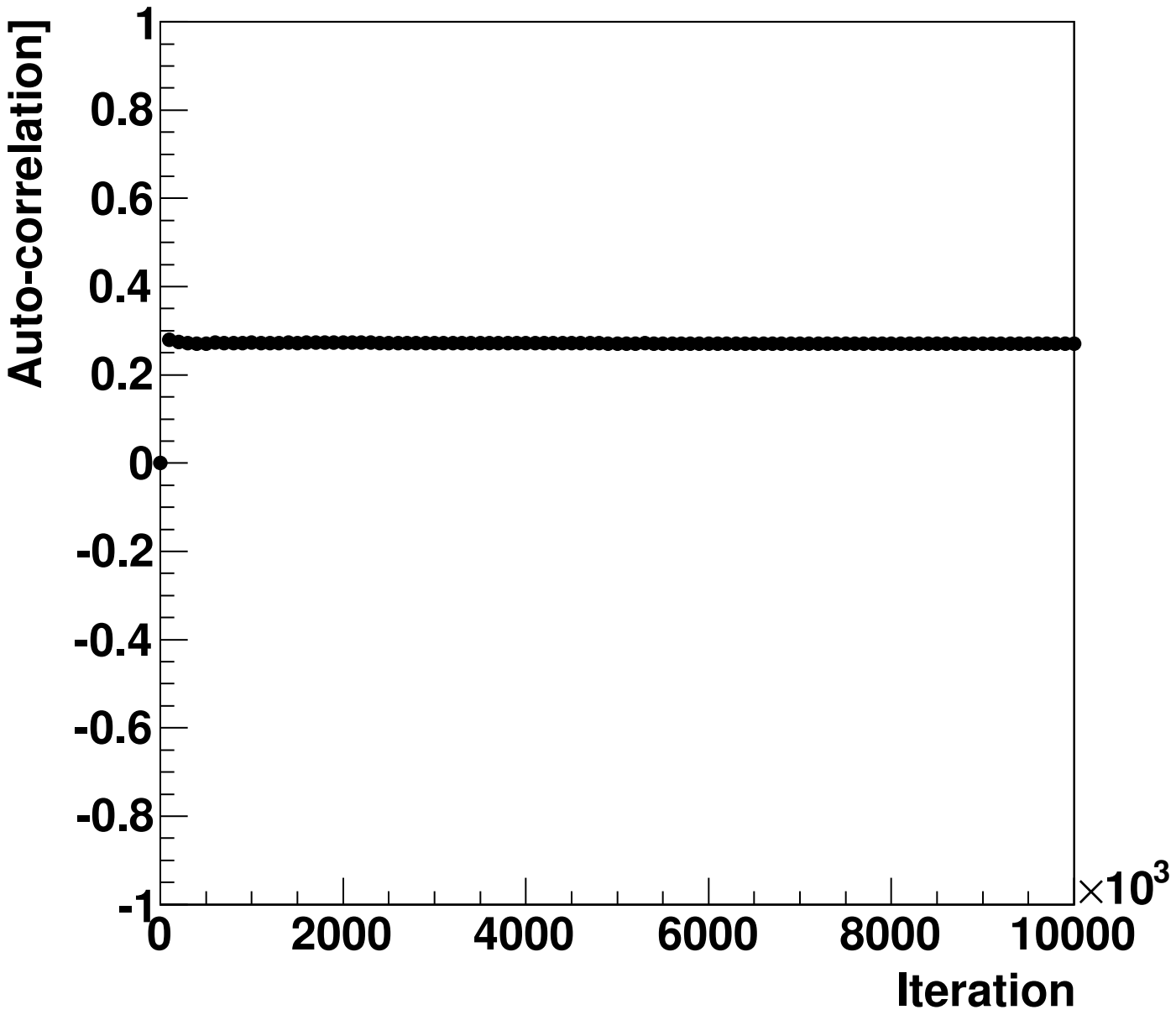
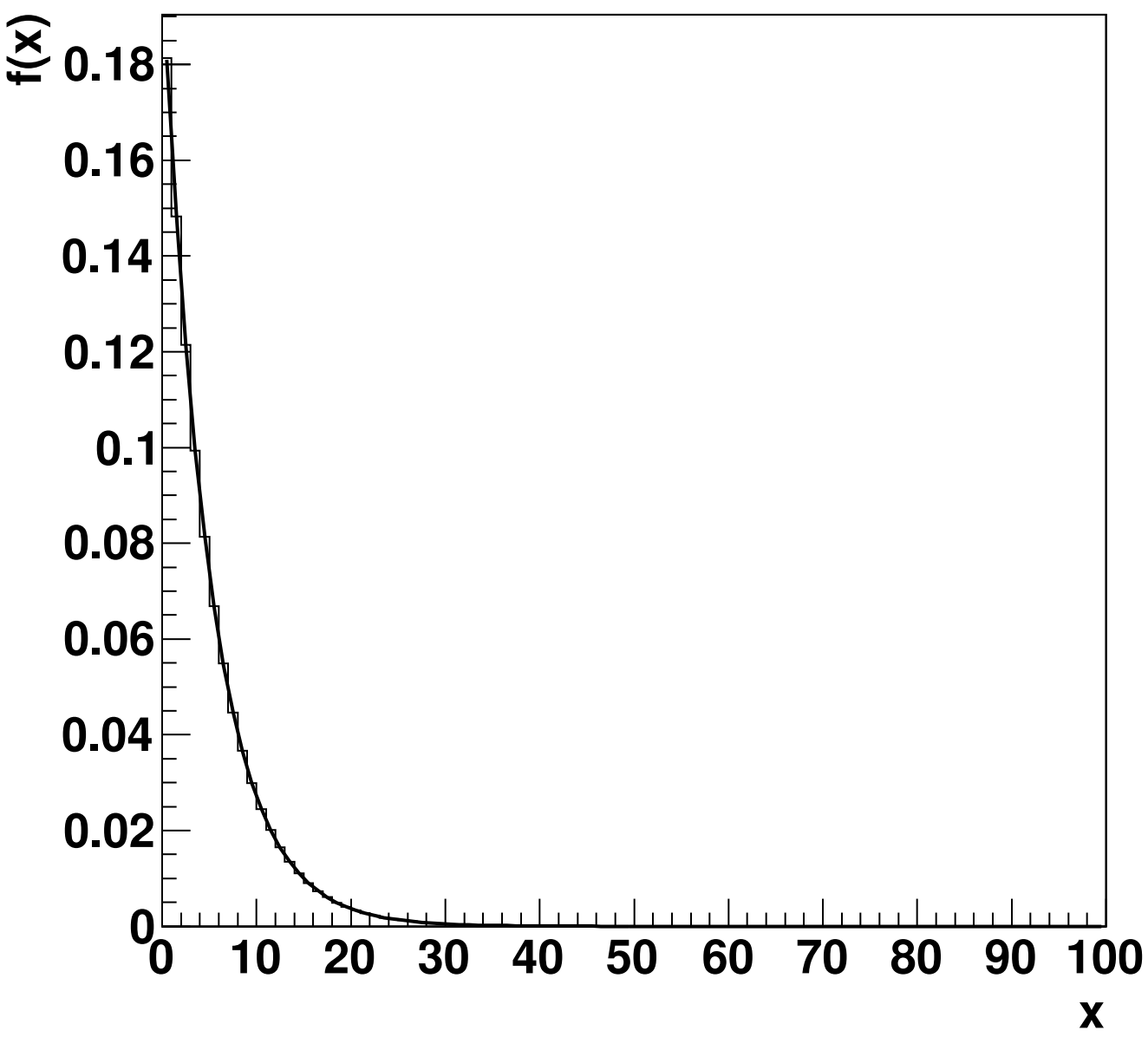
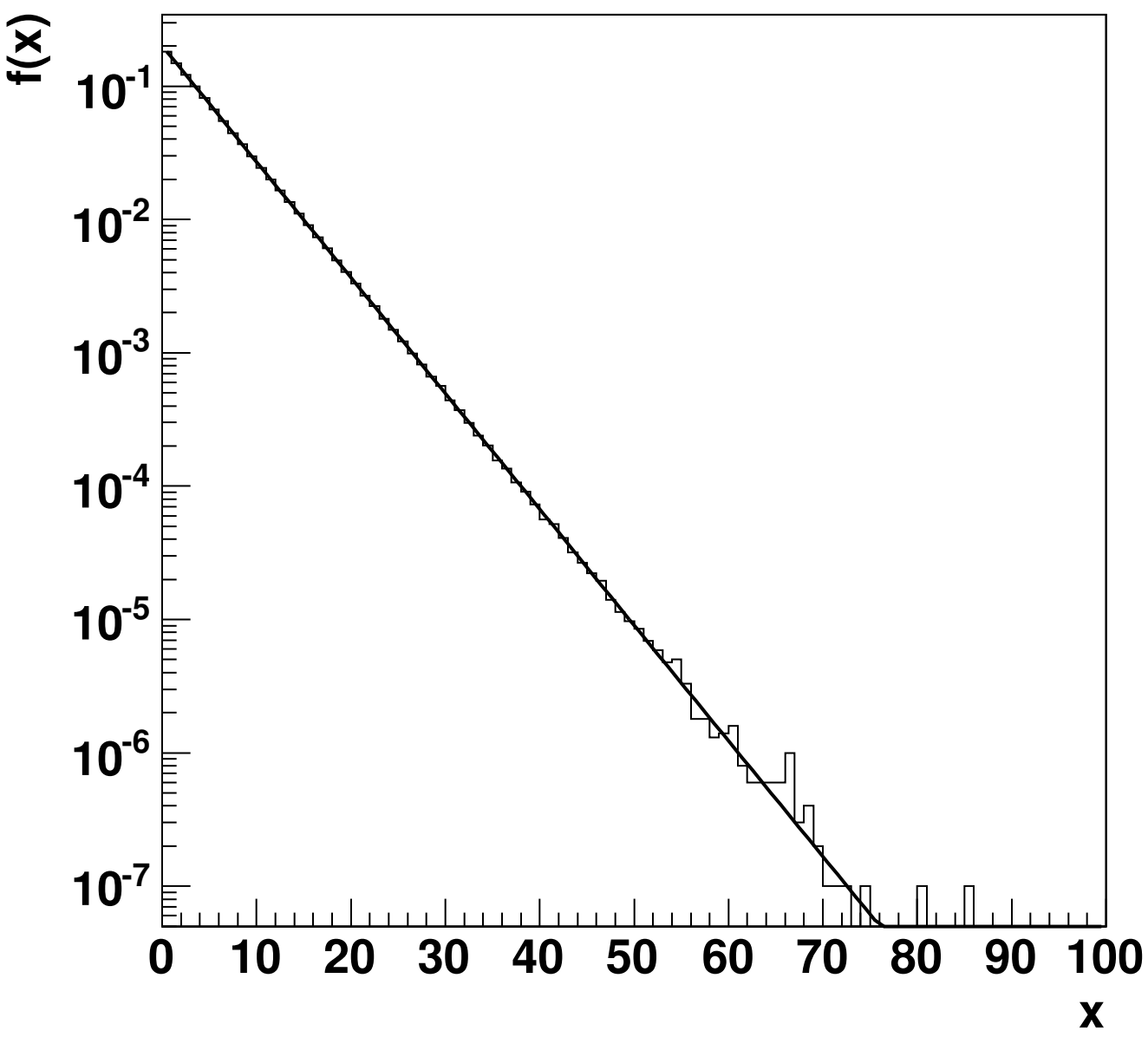
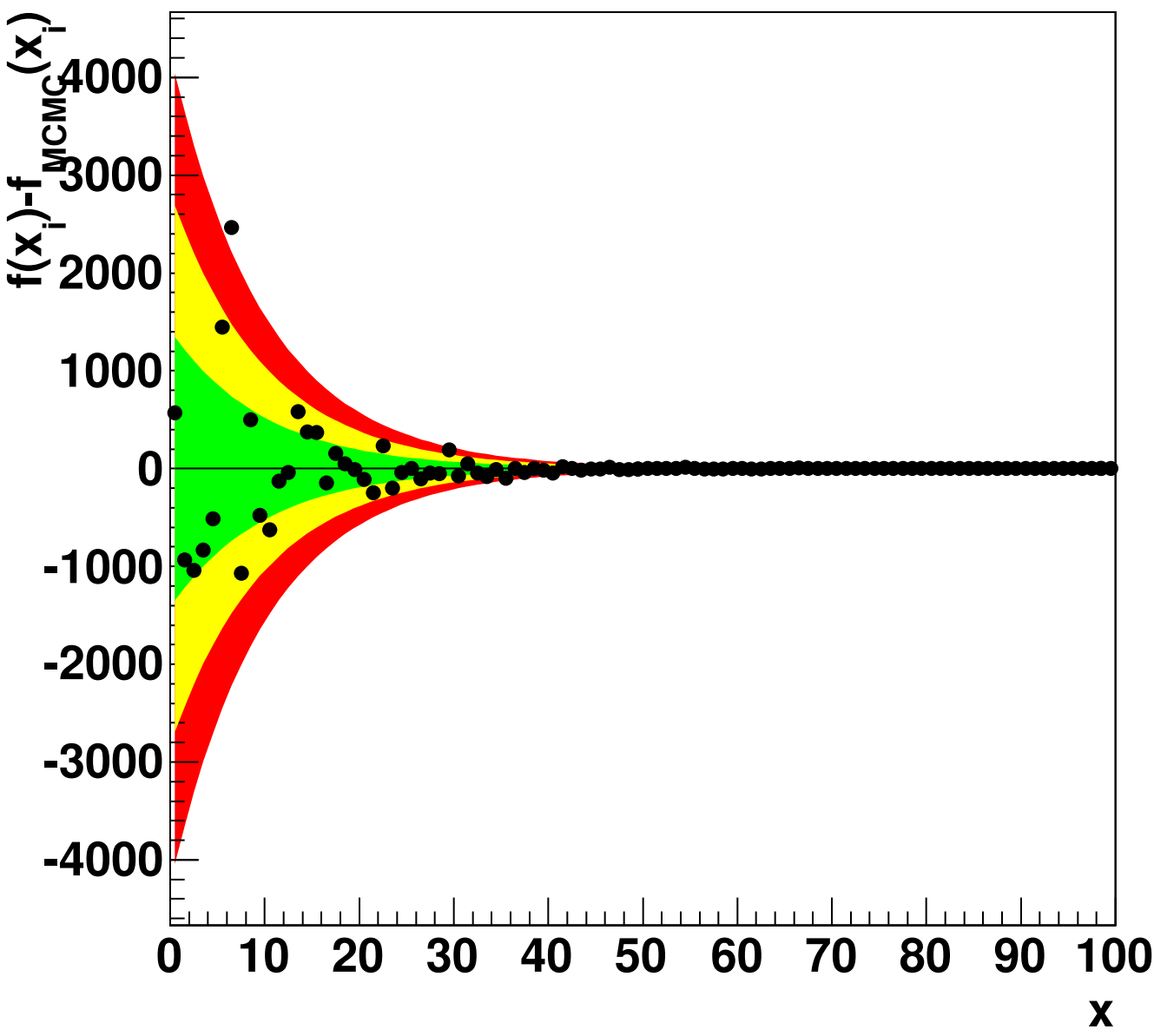
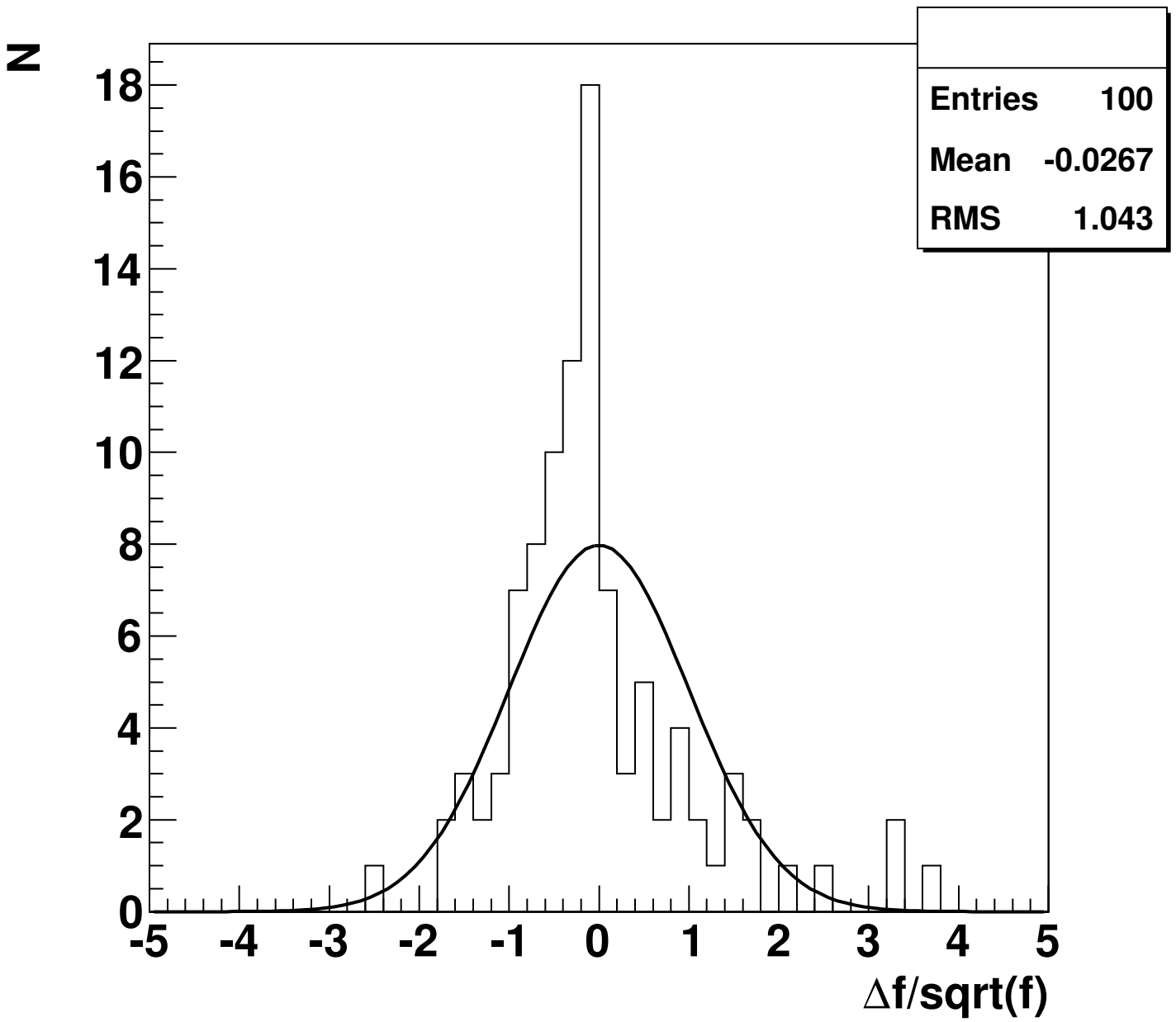
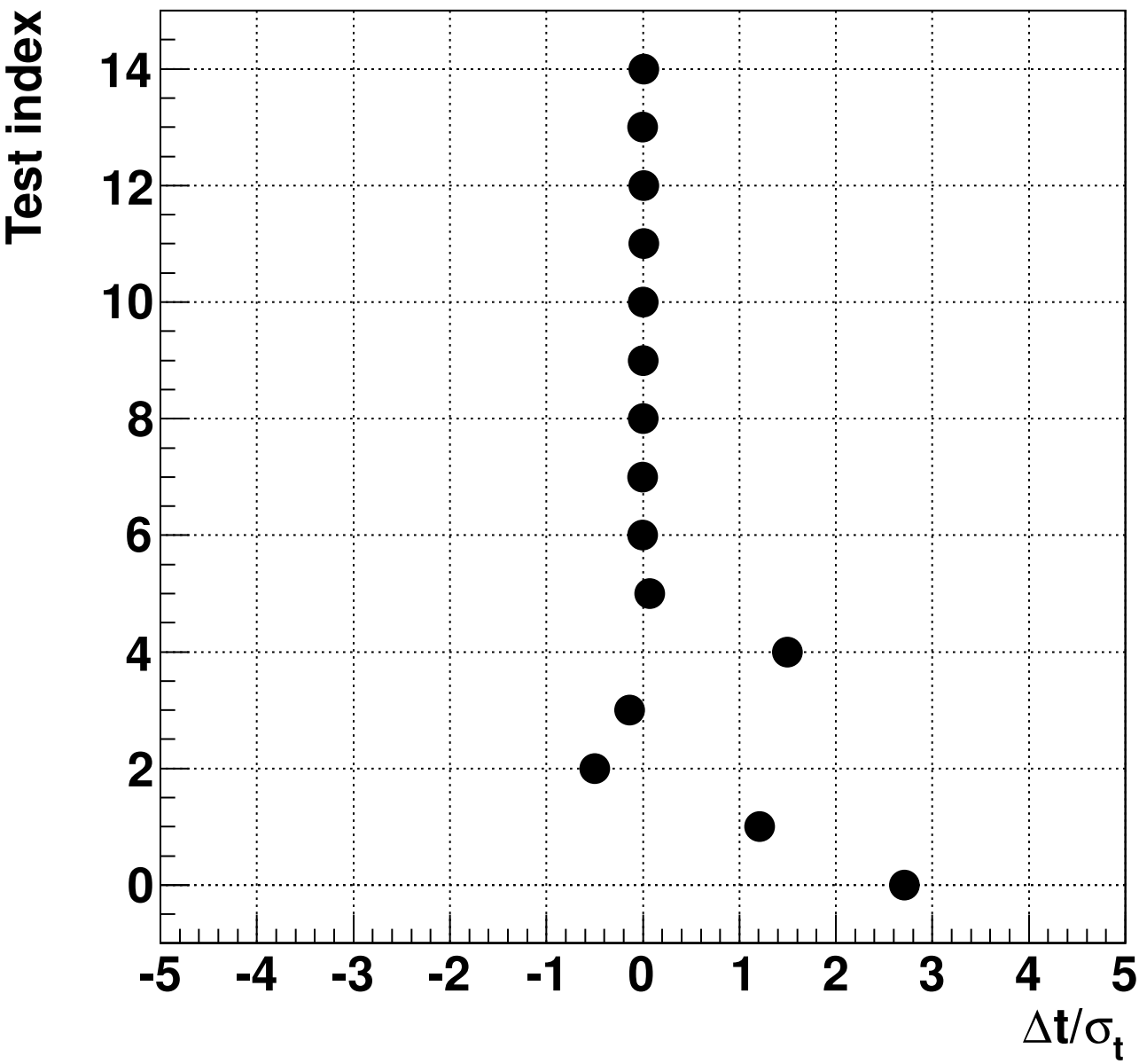

Auto-correlation]
1
0.8
0.6
0.4
0.2
0
-0.2
-0.4
-0.6
-0.8
-1
0
2000
4000
6000
8000
10000
×10^3
Iteration


f(x)
0.18
0.16
0.14
0.12
0.1
0.08
0.06
0.04
0.02
0
0
10
20
30
40
50
60
70
80
90
100
x


f(x)
10^-1
10^-2
10^-3
10^-4
10^-5
10^-6
10^-7
0
10
20
30
40
50
60
70
80
90
100
x


f(x_i)-f_MCMC(x_i)
4000
3000
2000
1000
0
-1000
-2000
-3000
-4000
0
10
20
30
40
50
60
70
80
90
100
x


N
18
16
14
12
10
8
6
4
2
0
-5
-4
-3
-2
-1
0
1
2
3
4
5
Δf/sqrt(f)
Entries 100
Mean -0.0267
RMS 1.043


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