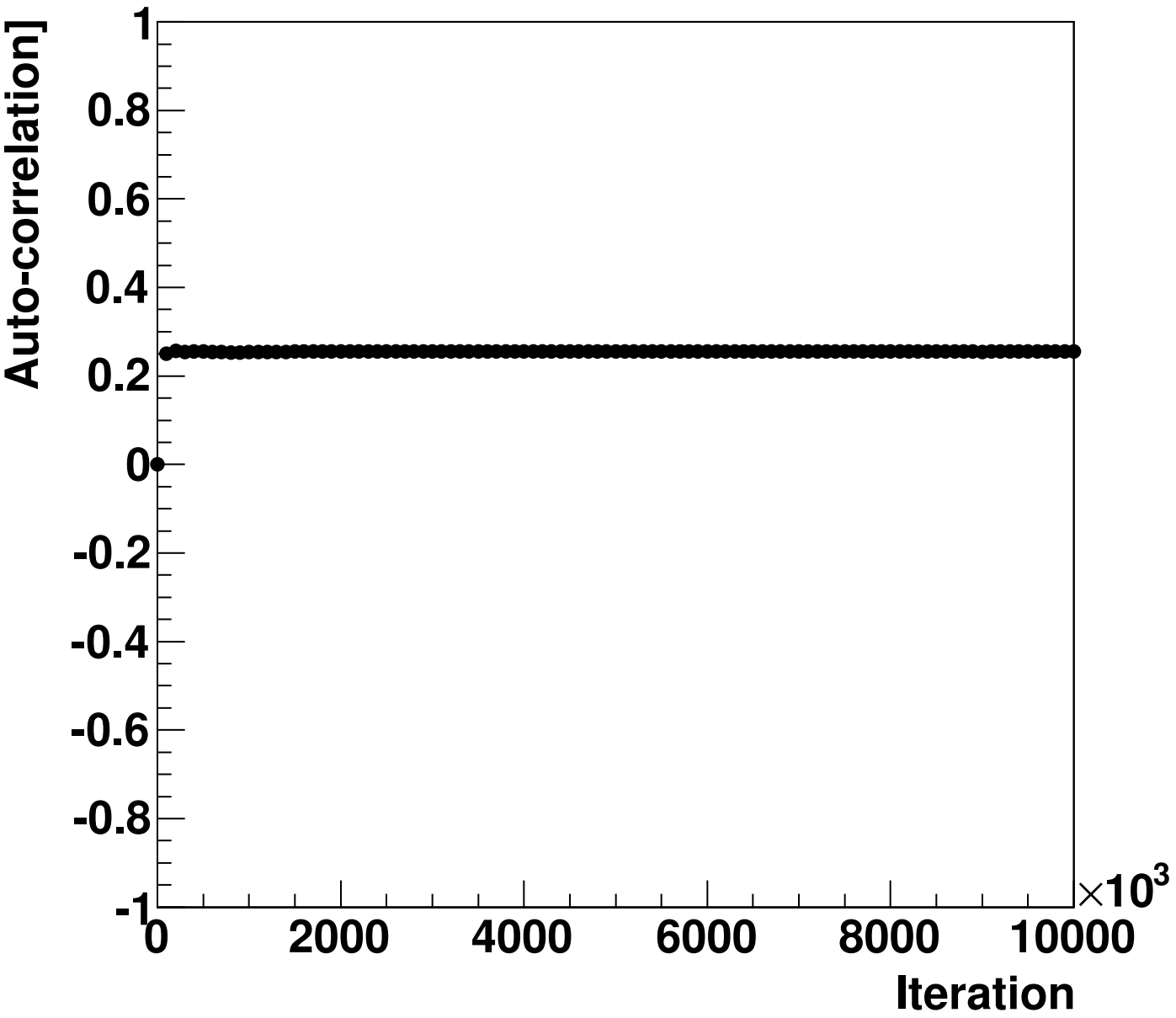
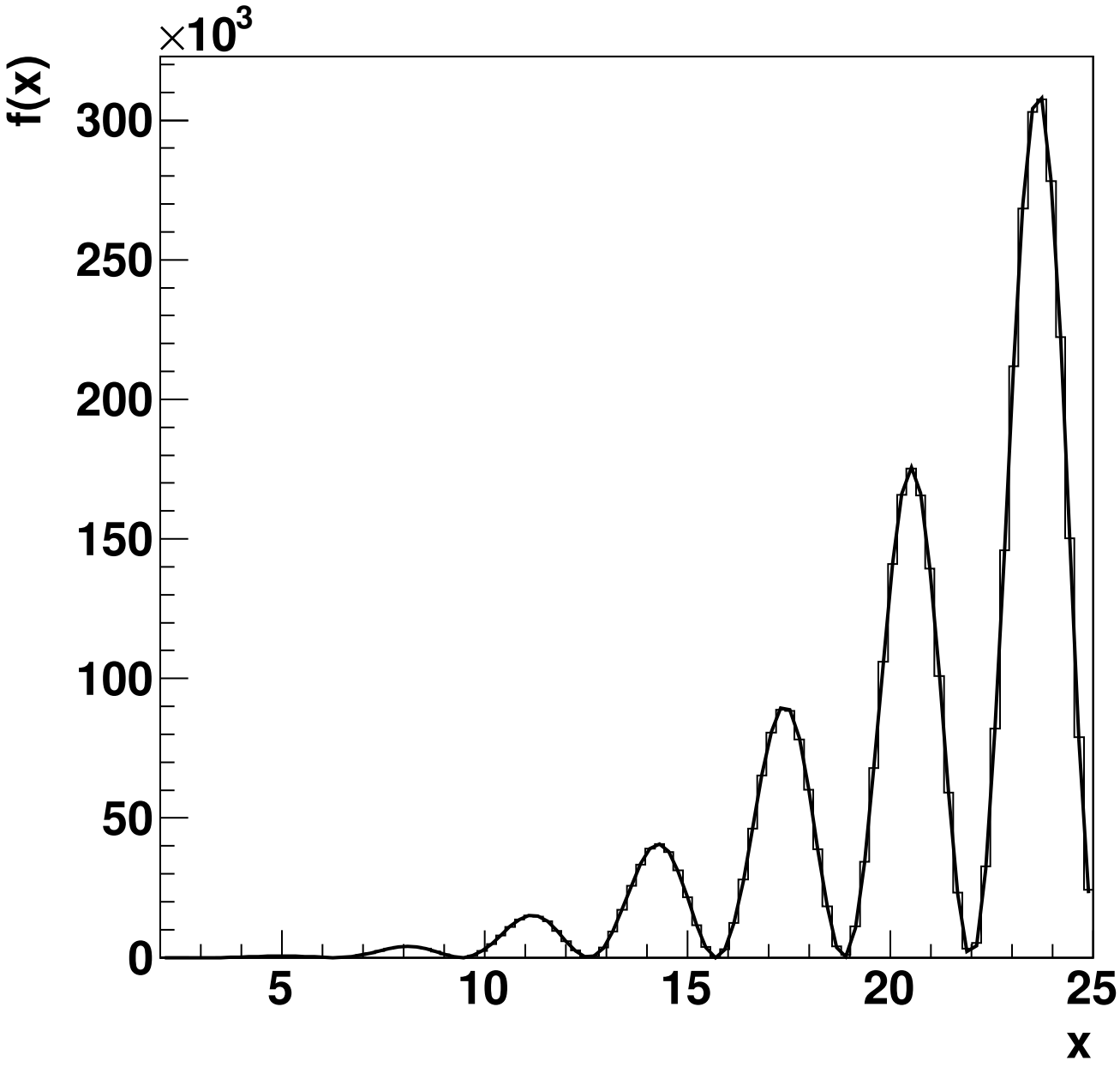
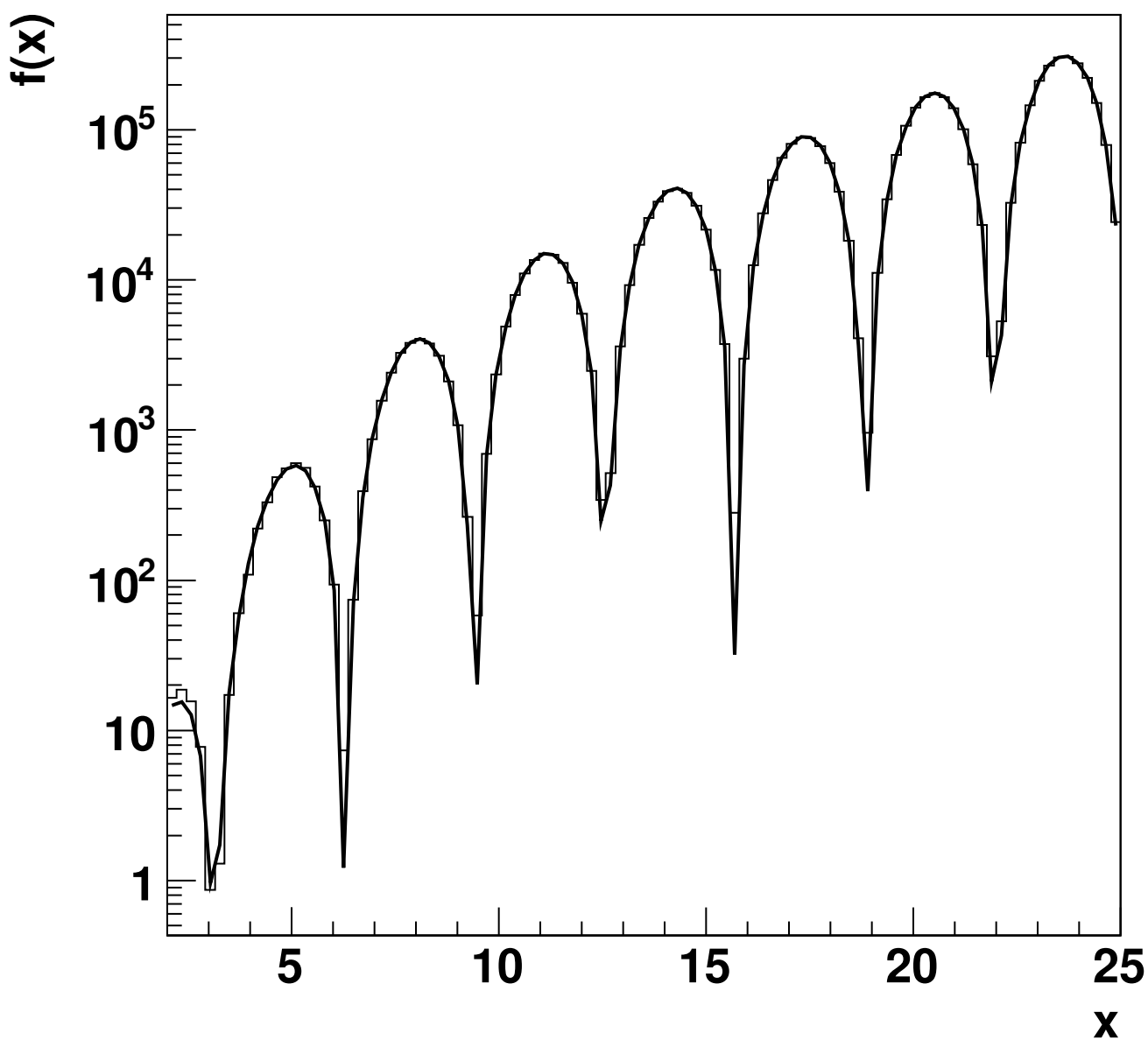
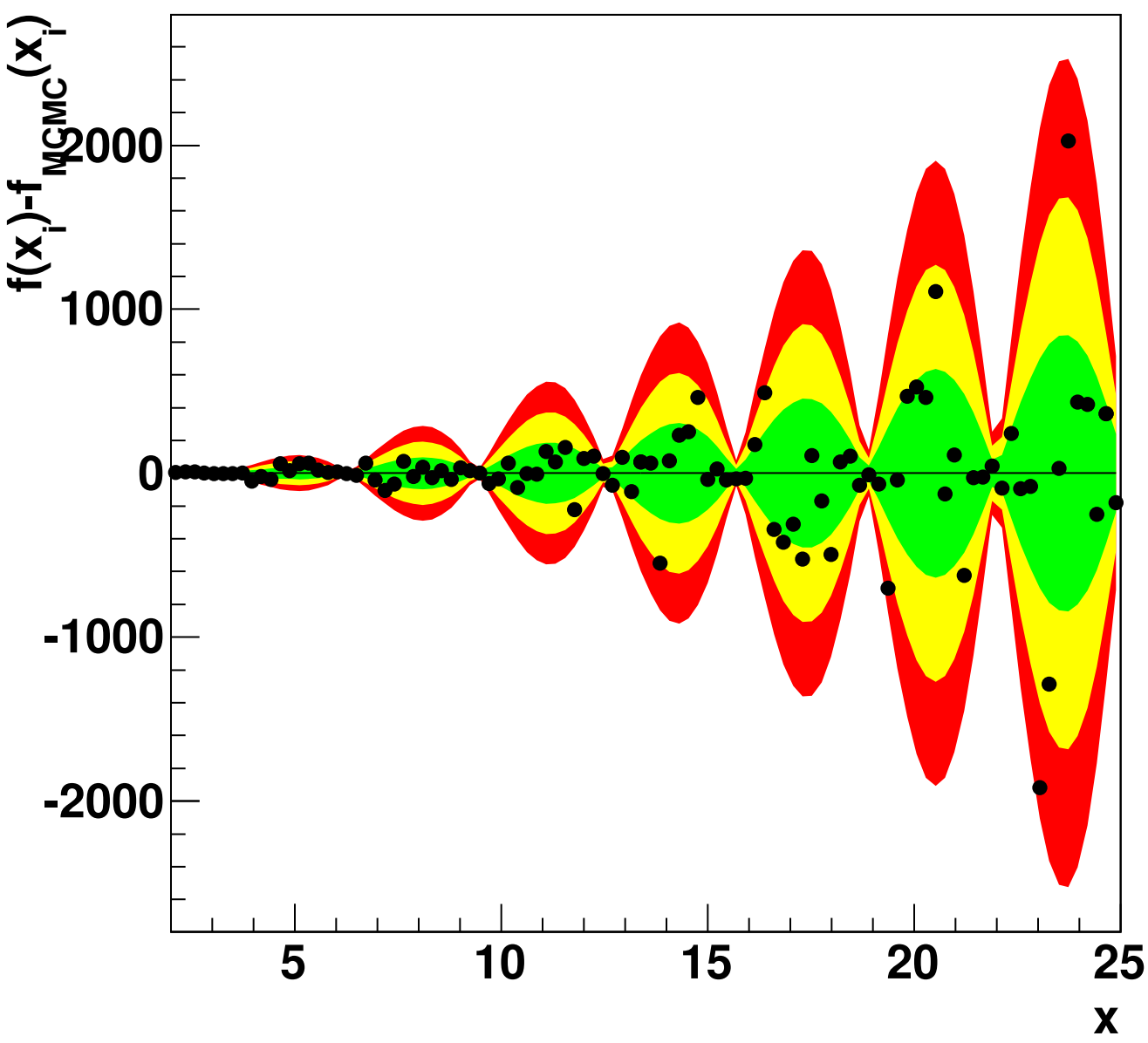
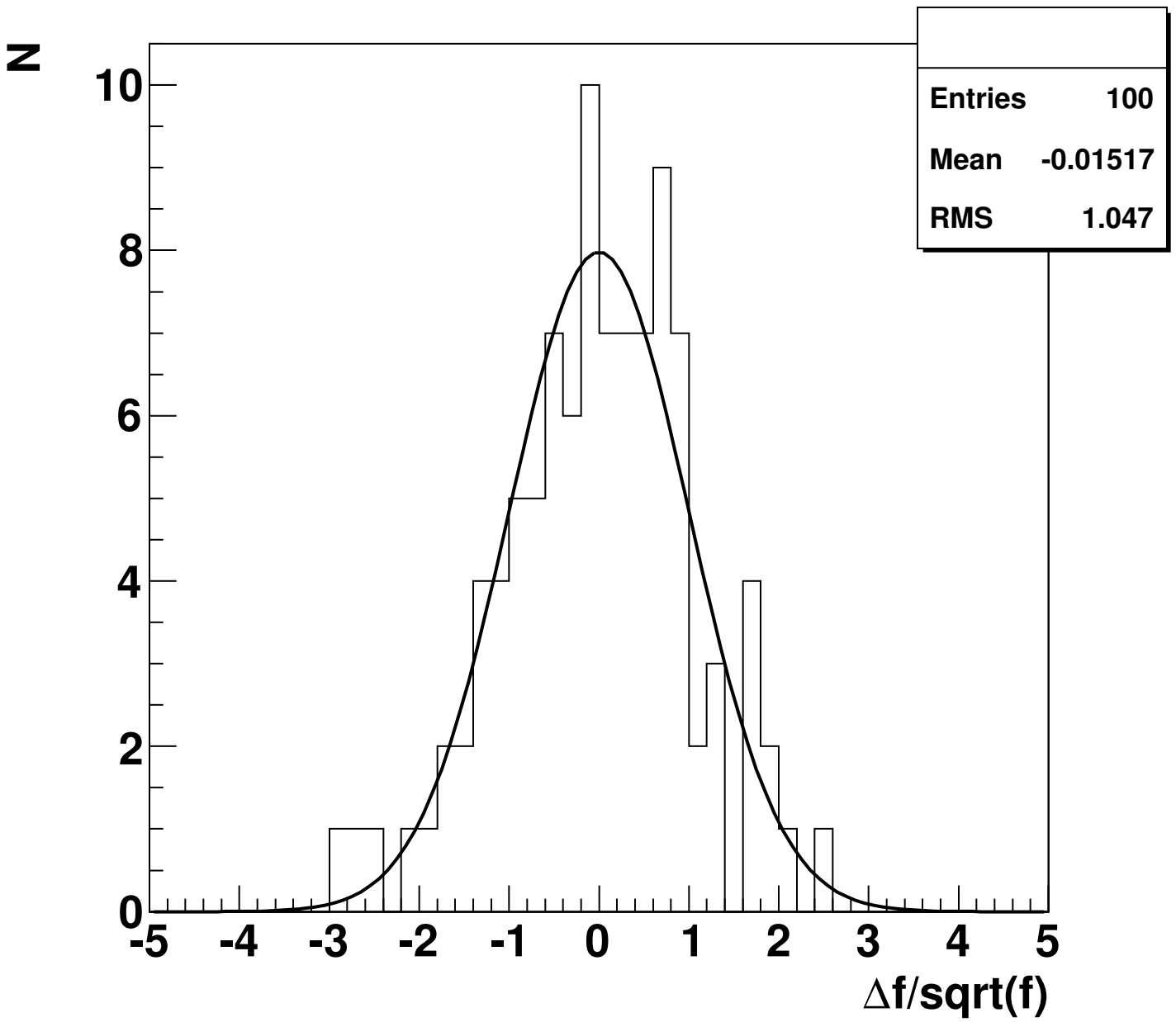
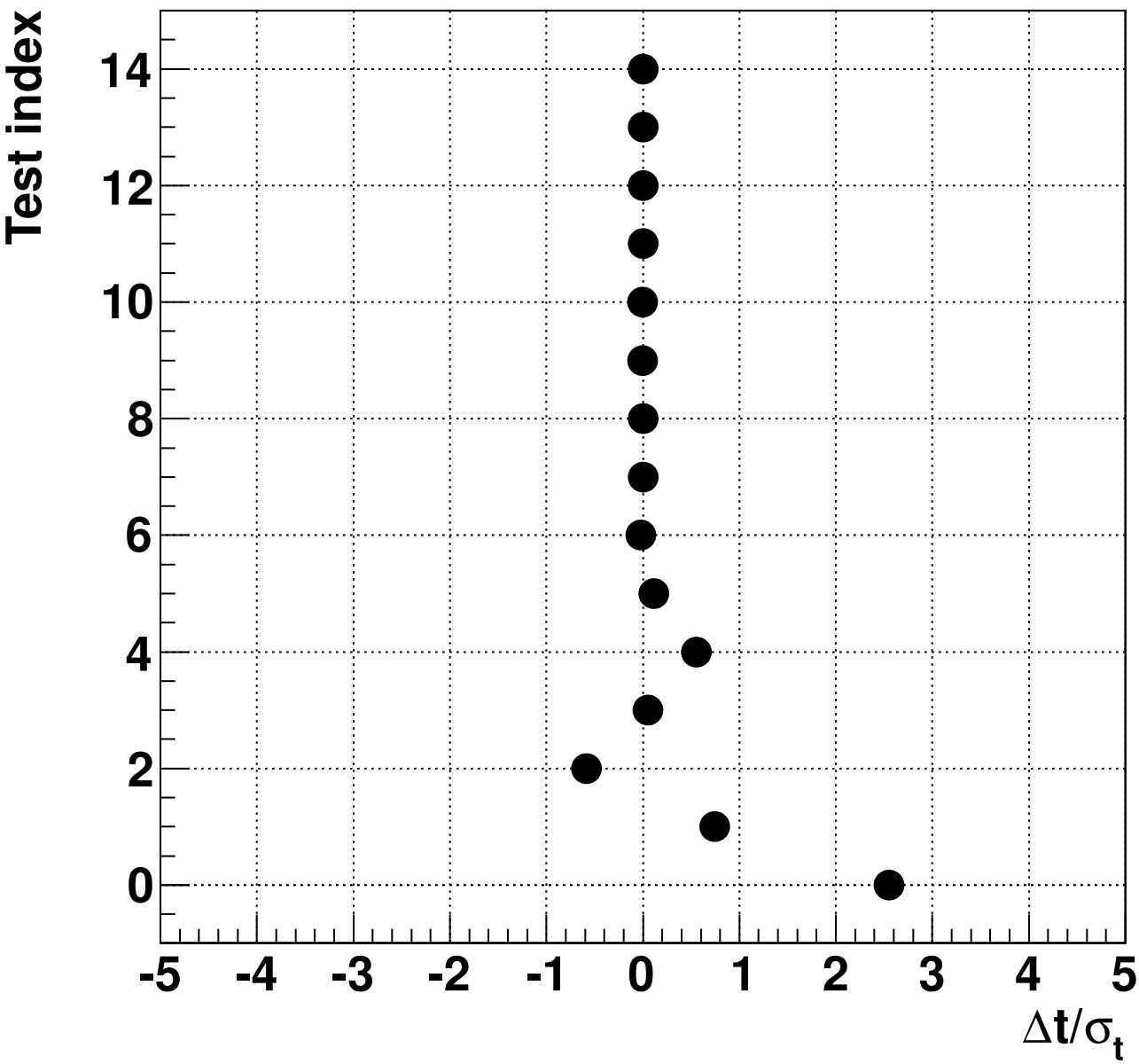

Auto-correlation]
1
0.8
0.6
0.4
0.2
0
-0.2
-0.4
-0.6
-0.8
-1
0
2000
4000
6000
8000
10000
×10^3
Iteration


×10^3
f(x)
300
250
200
150
100
50
0
5
10
15
20
25
x


f(x)
10^5
10^4
10^3
10^2
10
1
5
10
15
20
25
x


$f(x_i)-f_{MCMC}(x_i)$
2000
1000
0
-1000
-2000
5
10
15
20
25
x


N
10
8
6
4
2
0
-5
-4
-3
-2
-1
0
1
2
3
4
5
Δf/sqrt(f)
Entries 100
Mean -0.01517
RMS 1.047


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