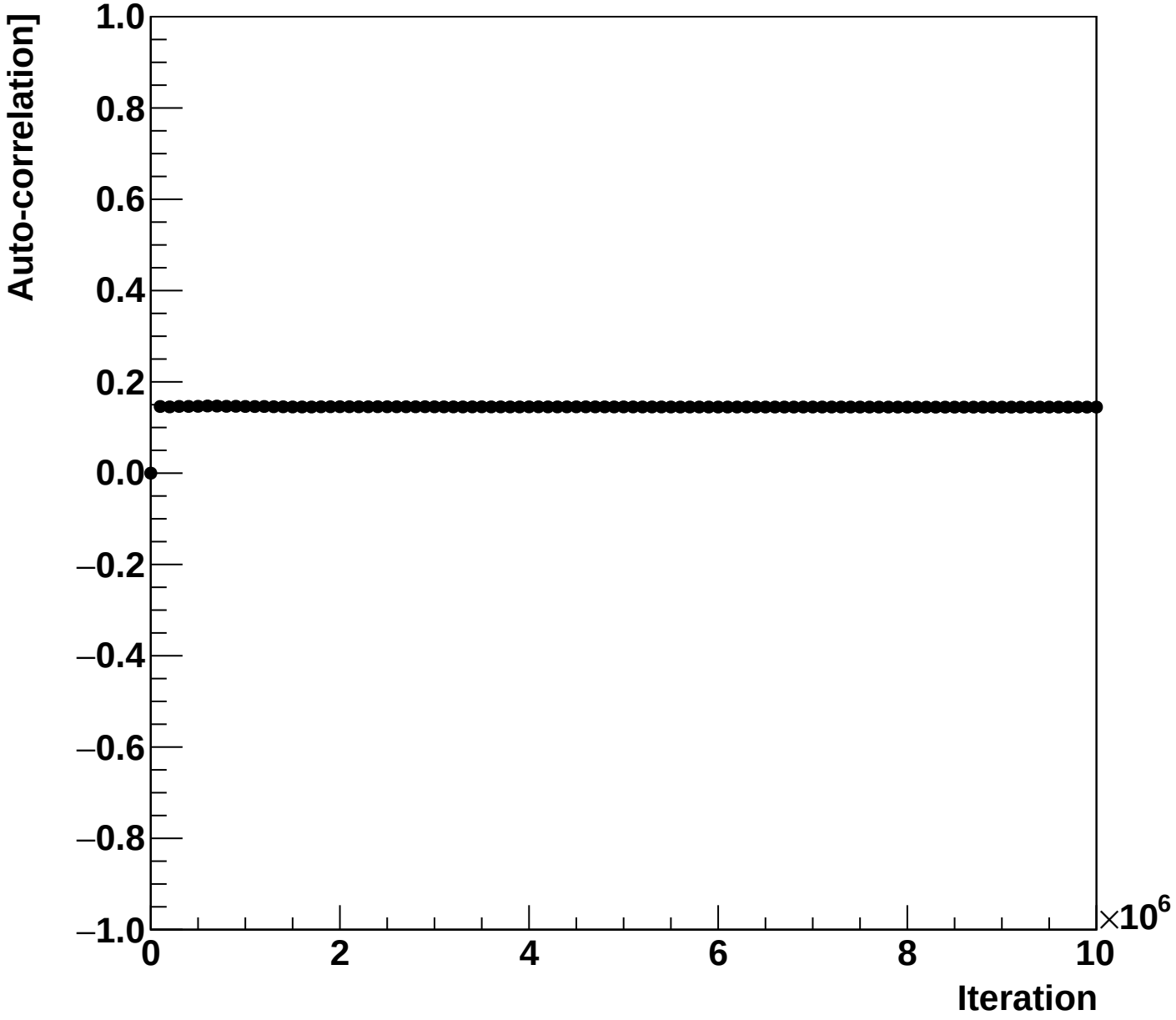
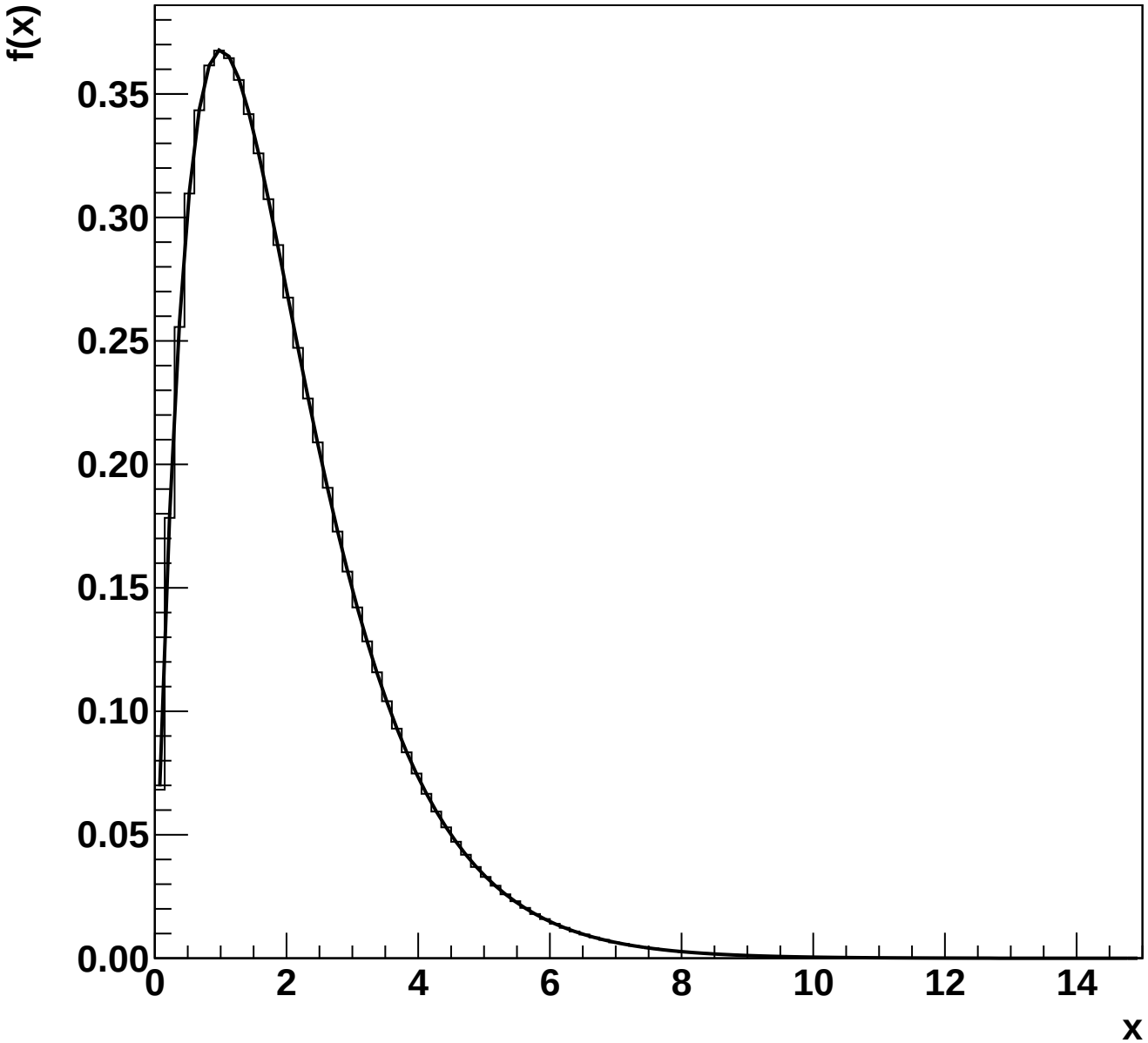
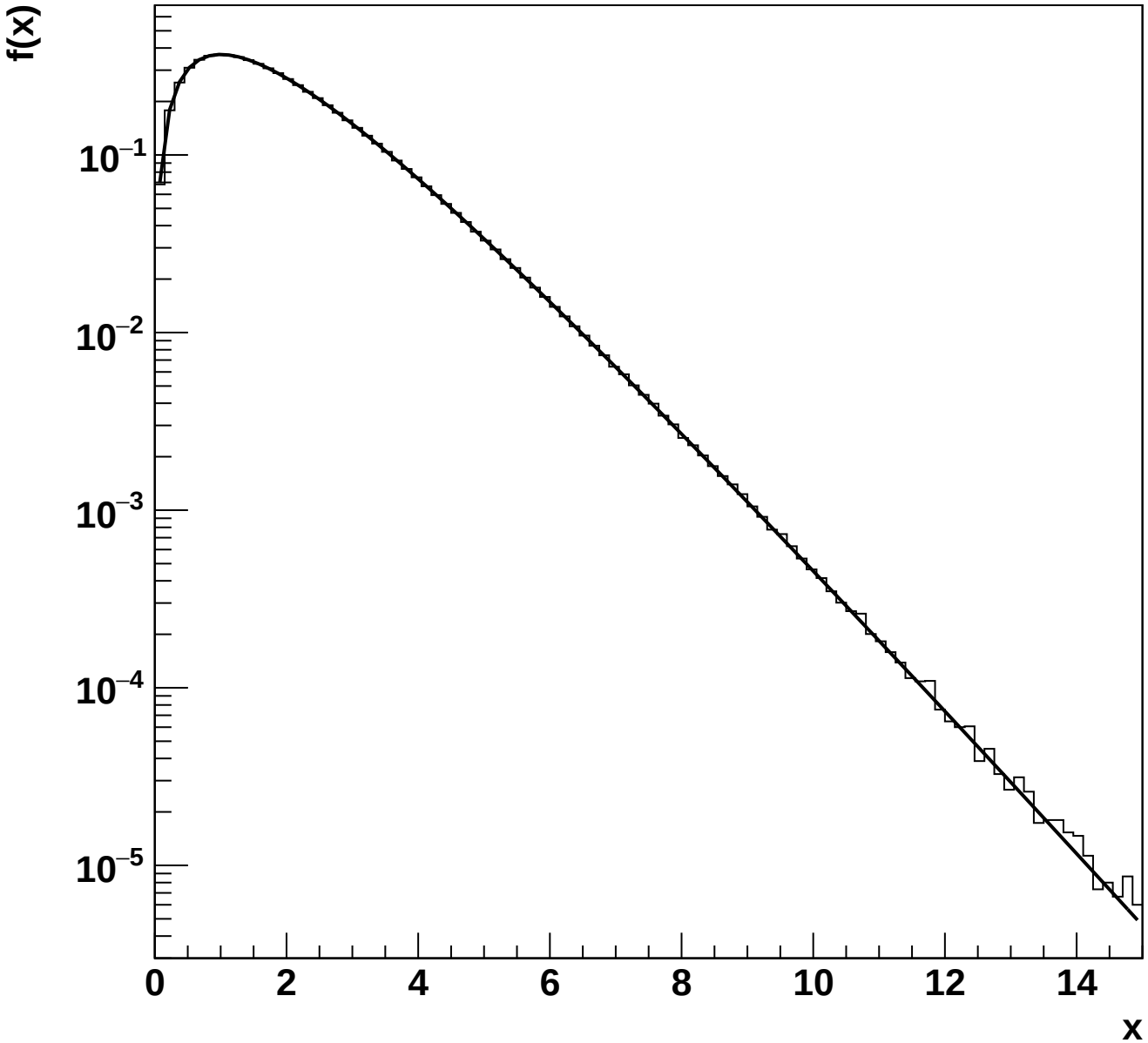
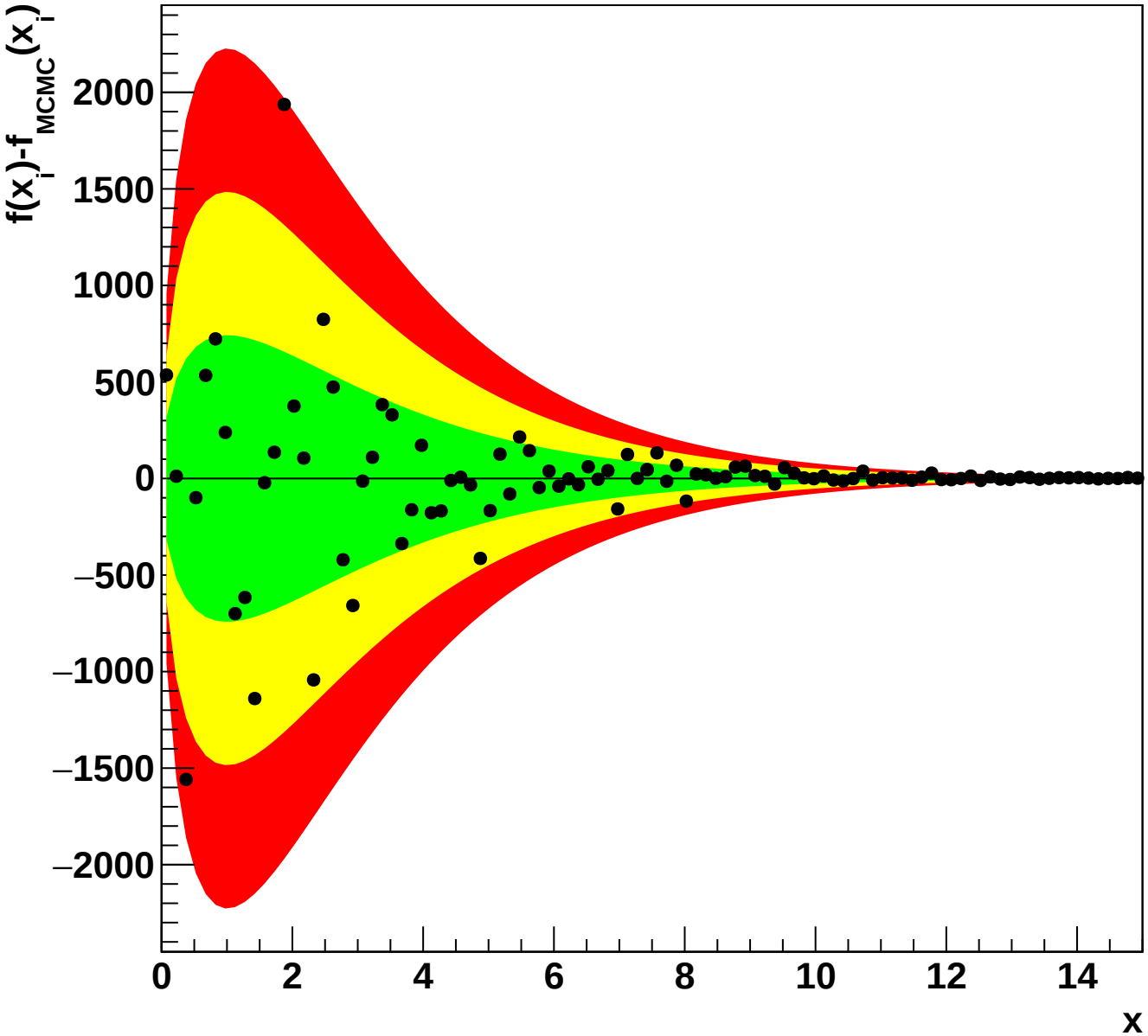
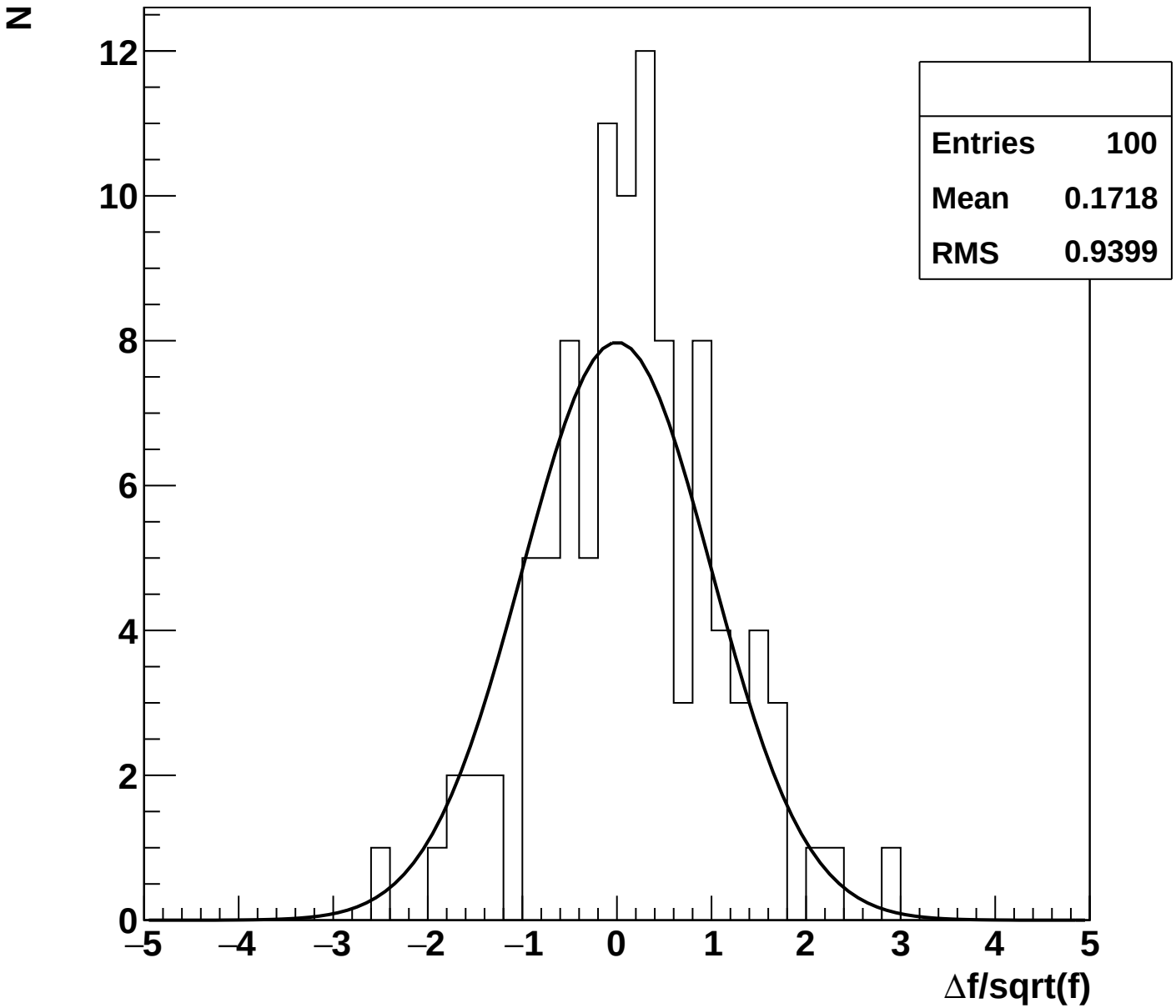
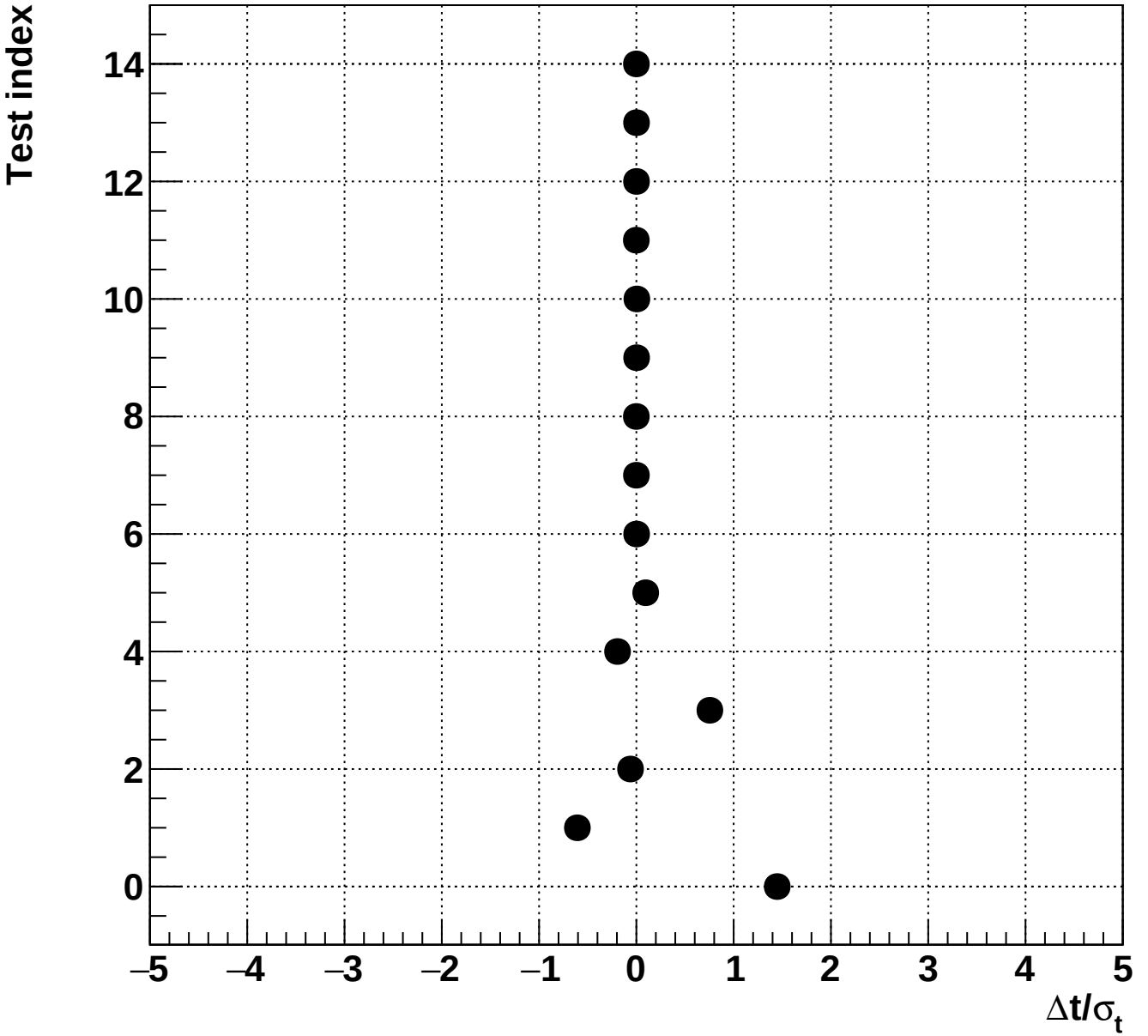

Auto-correlation]
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
−0.6
−0.8
−1.0
0
2
4
6
8
10
×10^6
Iteration


f(x)
0.35
0.30
0.25
0.20
0.15
0.10
0.05
0.00
0
2
4
6
8
10
12
14
x


f(x)
10^−1
10^−2
10^−3
10^−4
10^−5
0
2
4
6
8
10
12
14
x


$f(x_i)-f_{MCMC}(x_i)$
2000
1500
1000
500
0
−500
−1000
−1500
−2000
0
2
4
6
8
10
12
14
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 0.1718
RMS 0.9399


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