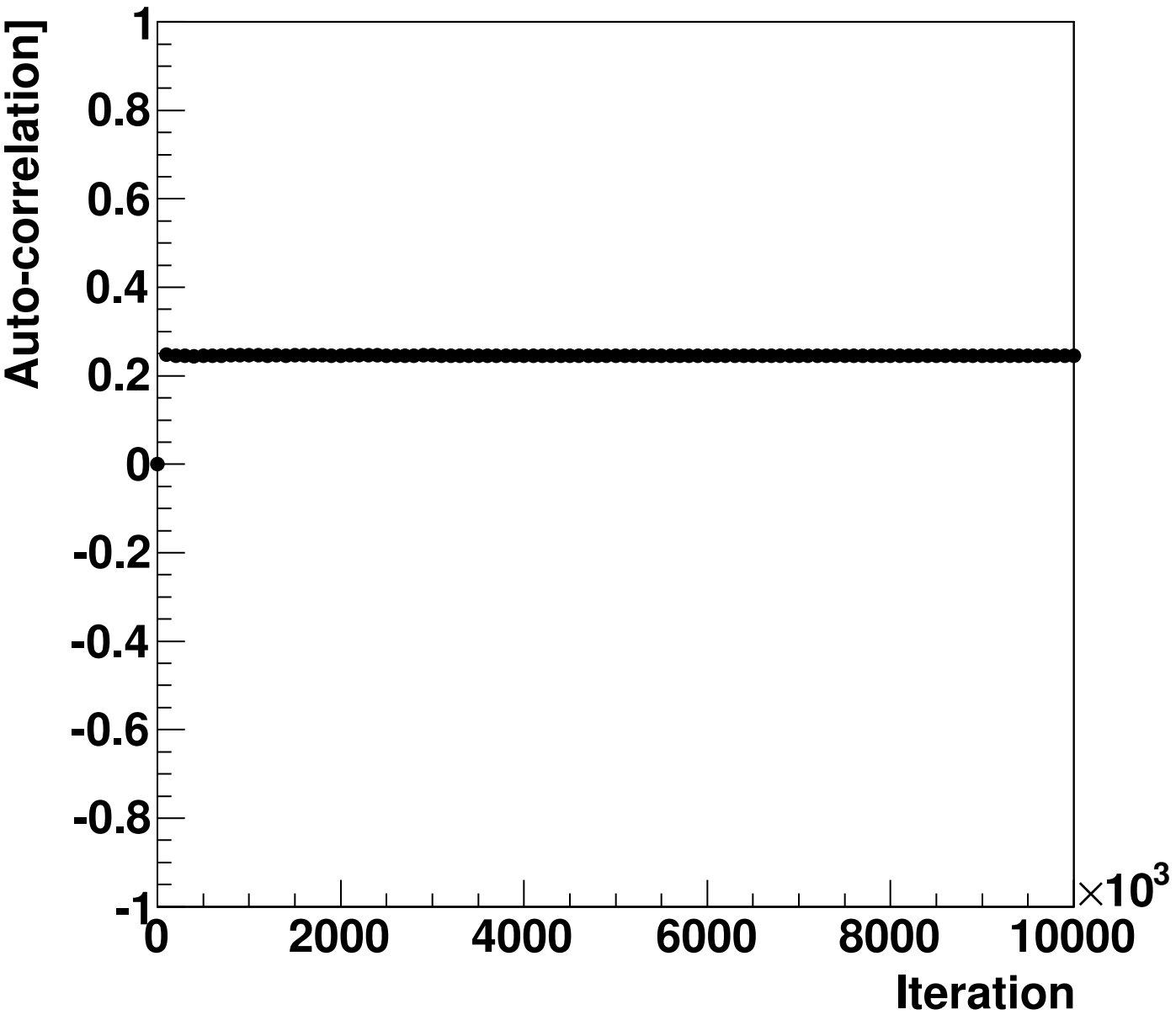
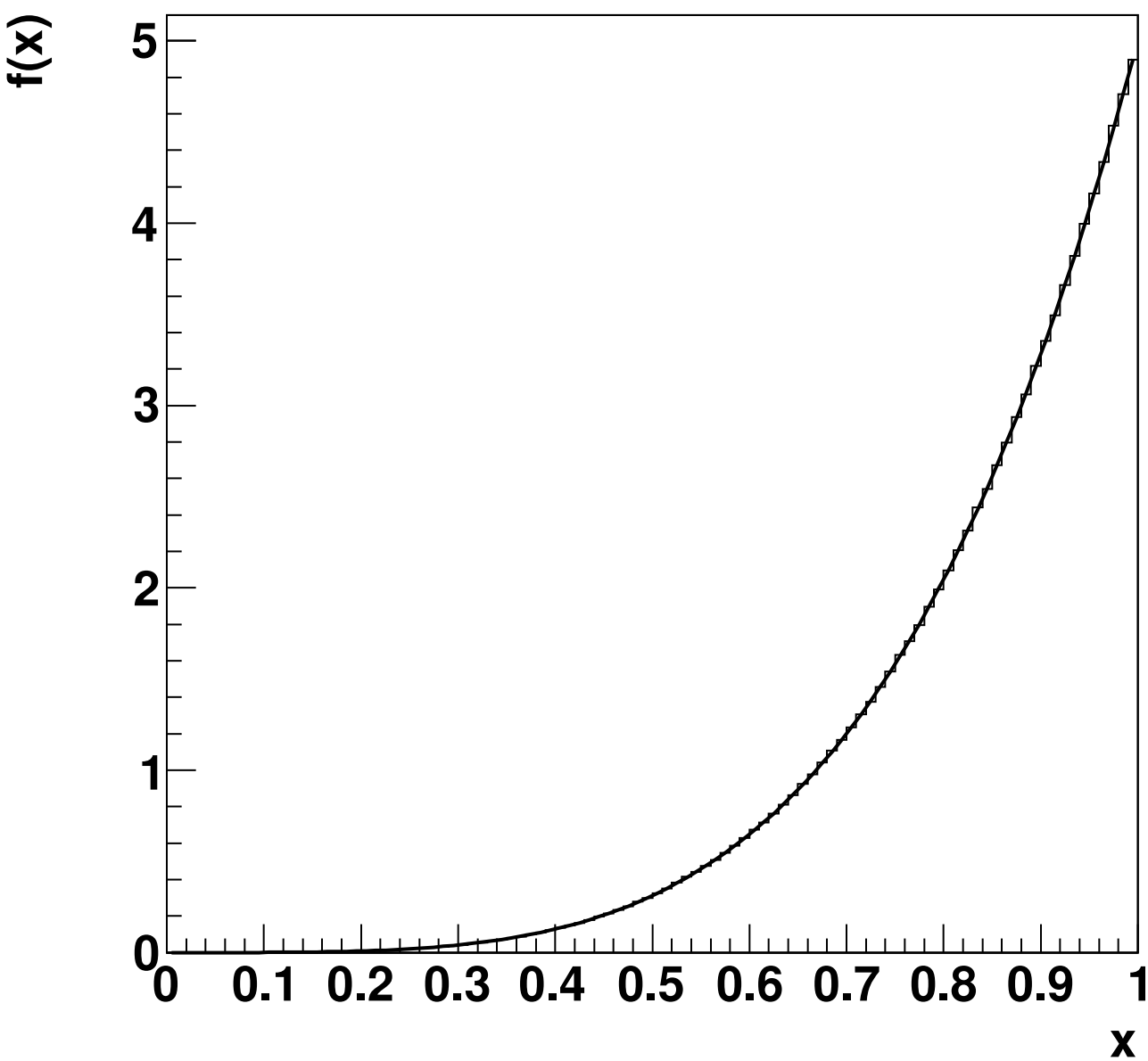
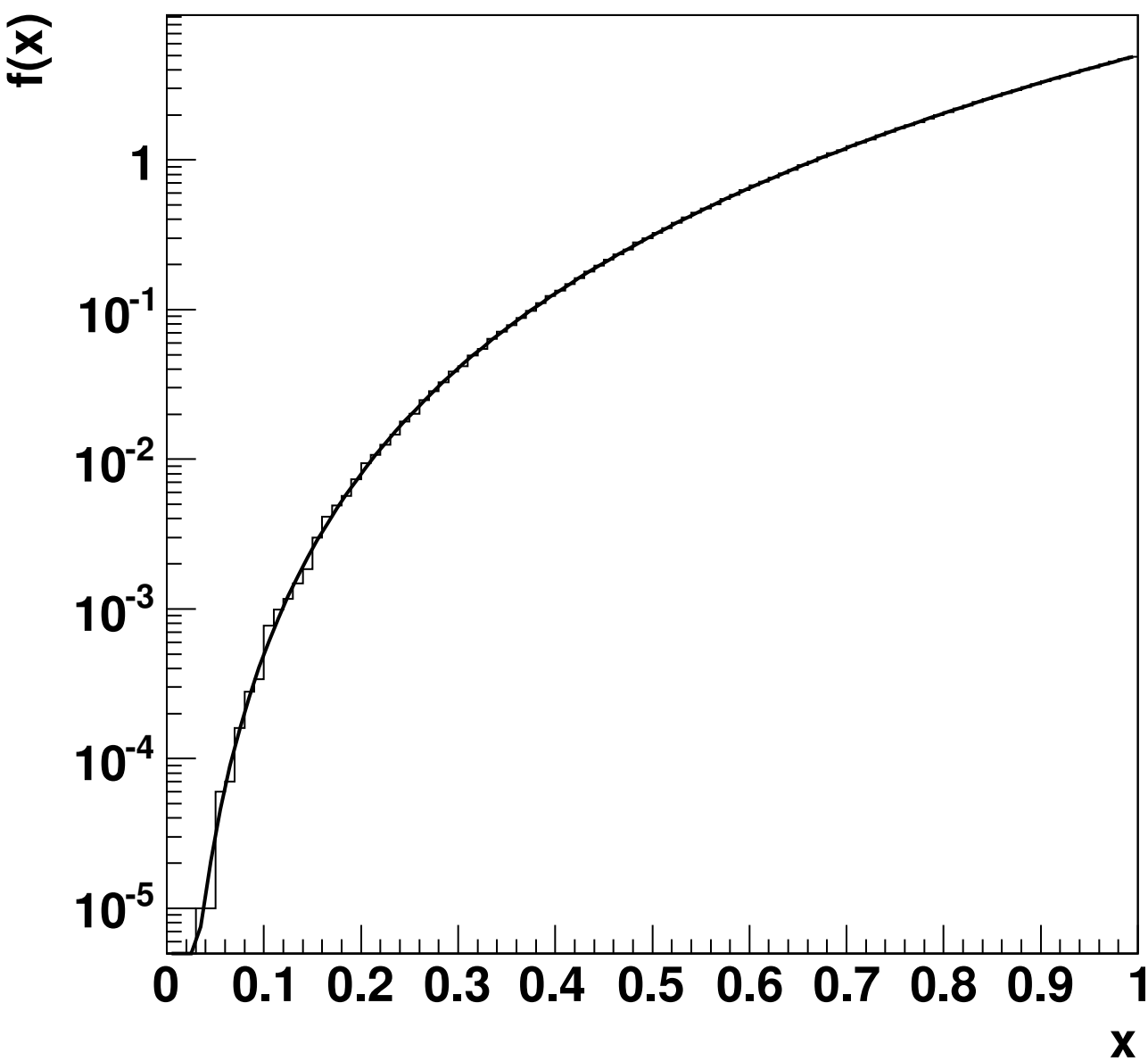
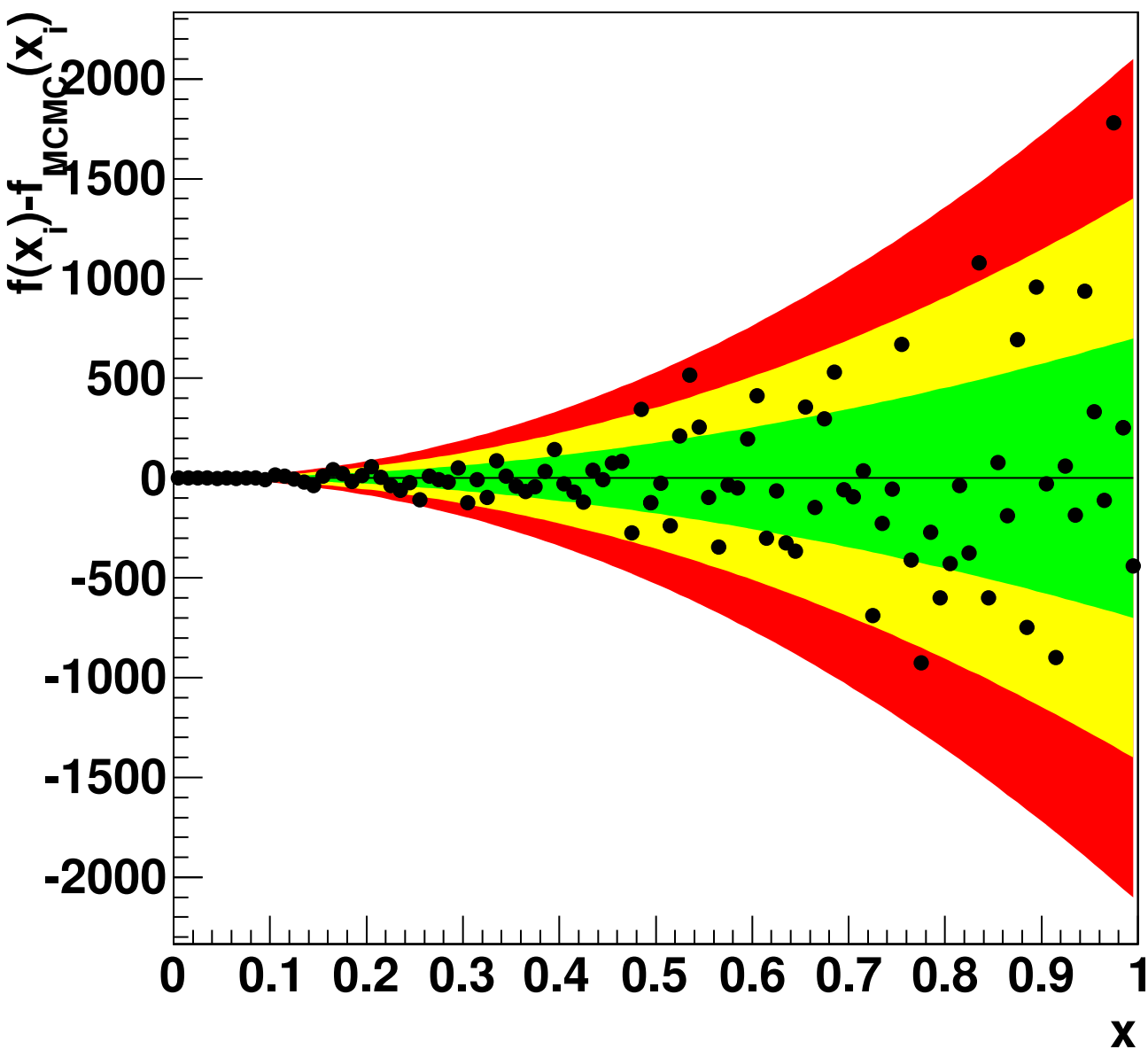
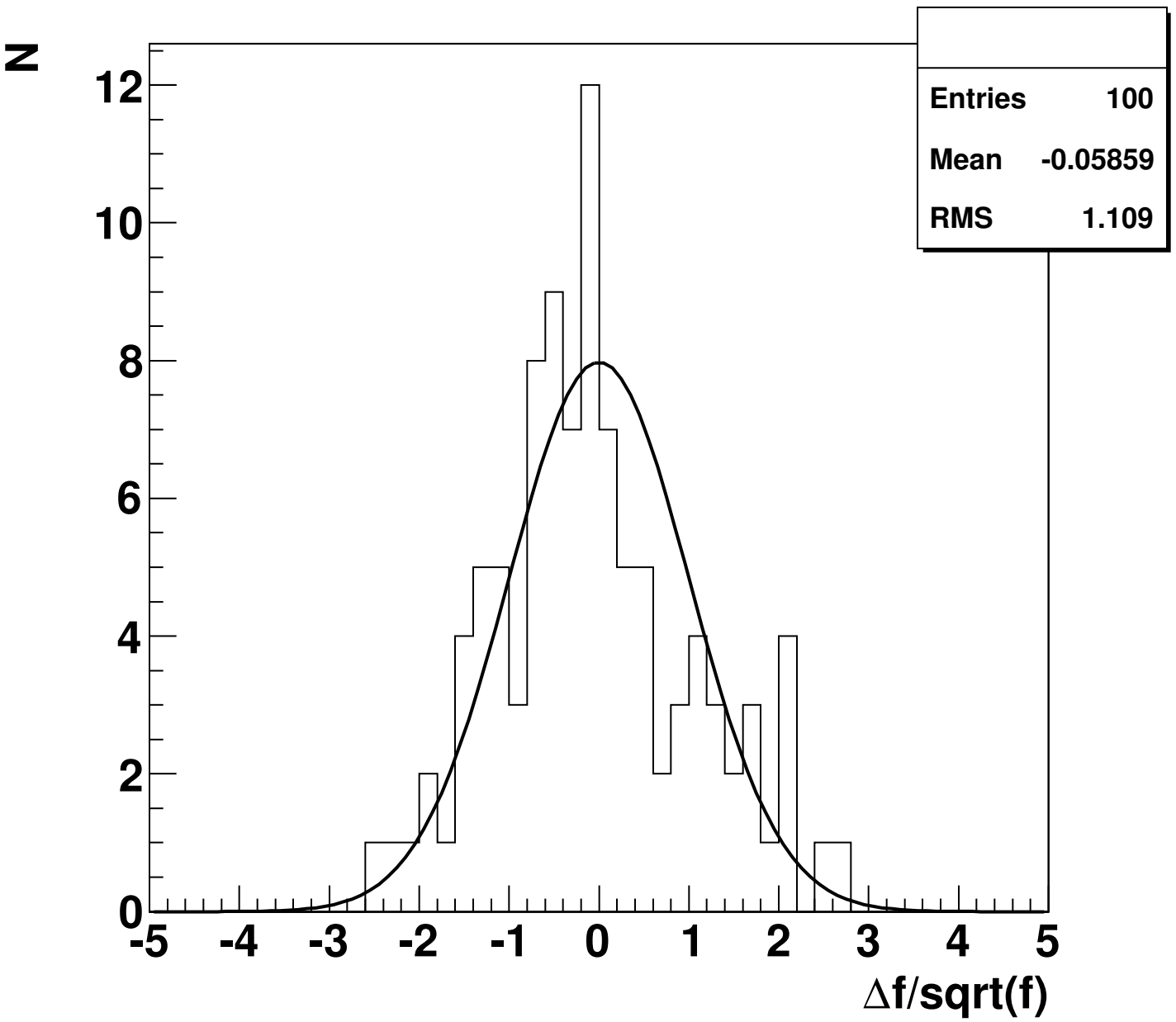
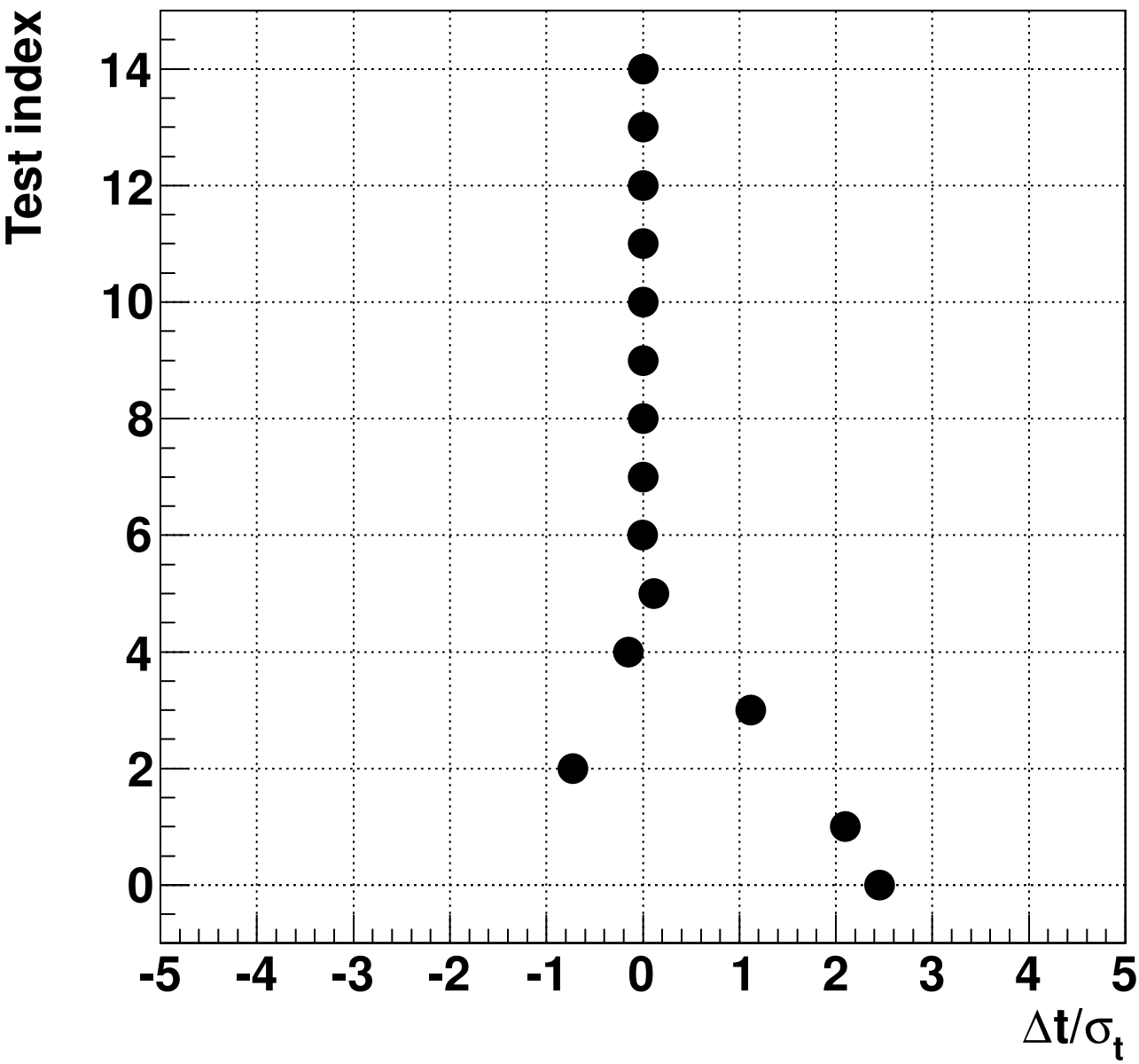

Auto-correlation]
1
0.8
0.6
0.4
0.2
0
-0.2
-0.4
-0.6
-0.8
-1
0
2000
4000
6000
8000
10000
×10^3
Iteration


f(x)
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)
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


$f(x_i)-f_{MCMC}(x_i)$
2000
1500
1000
500
0
-500
-1000
-1500
-2000
0
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.9
1
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 -0.05859
RMS 1.109


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