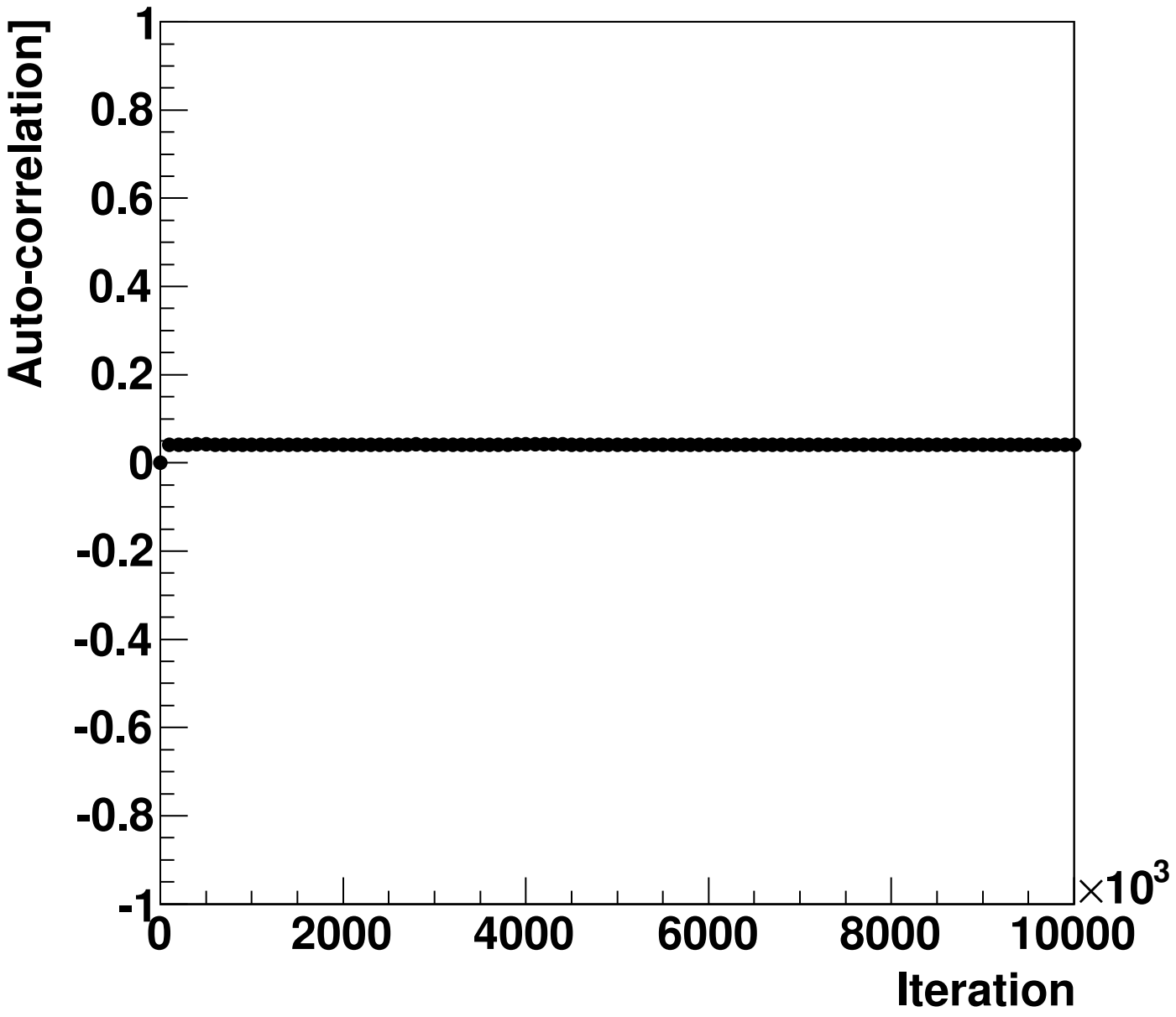
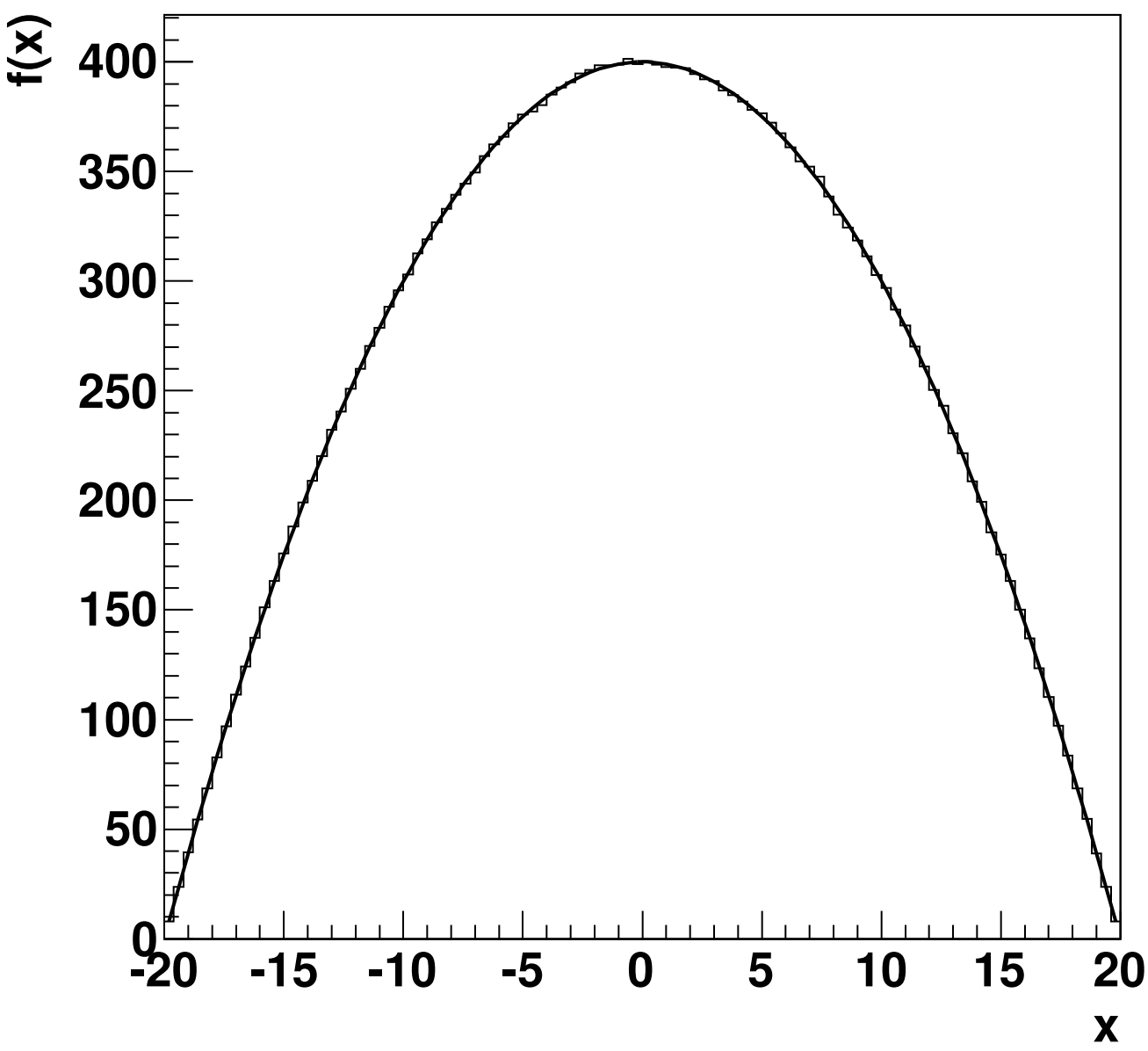
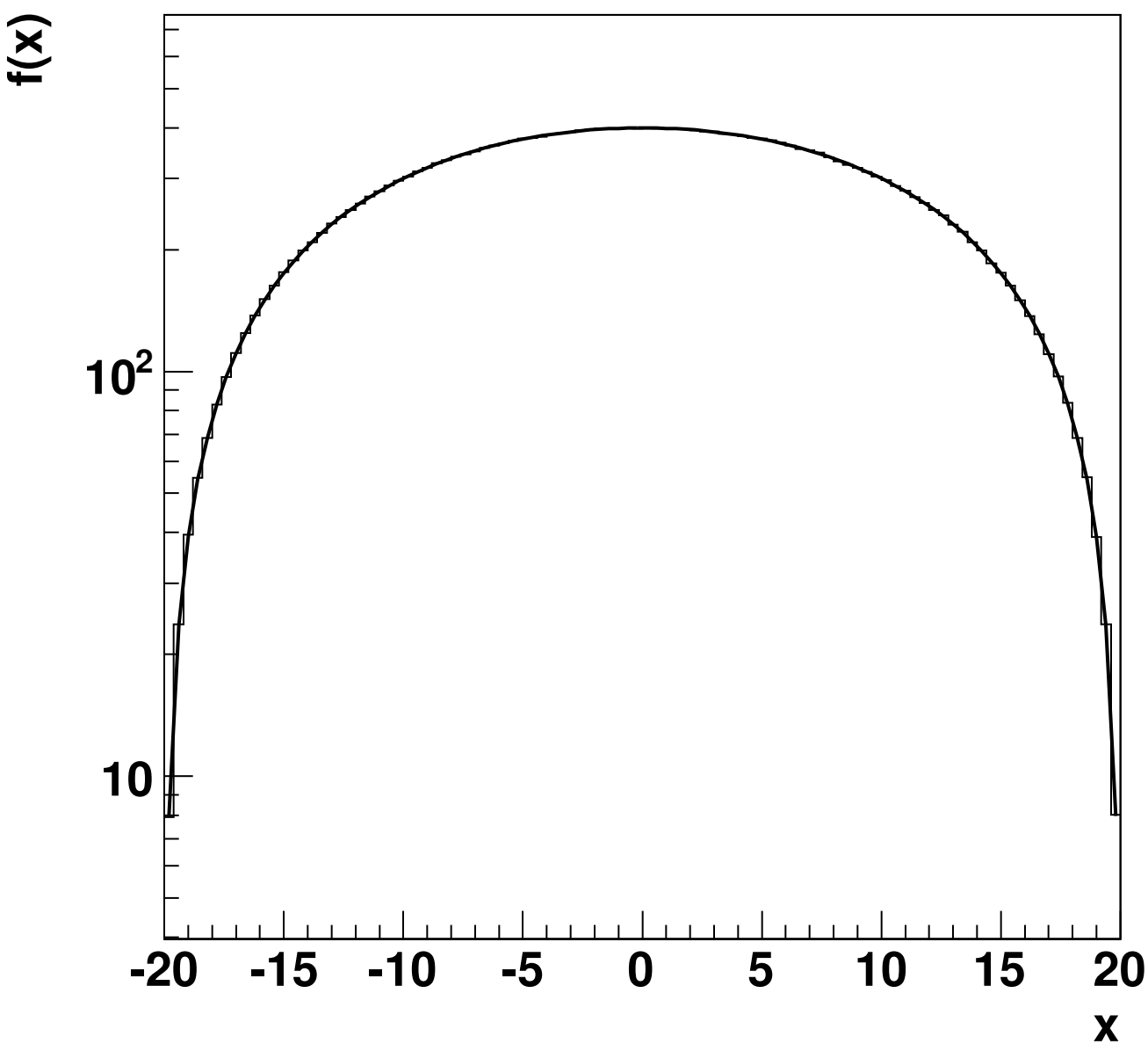
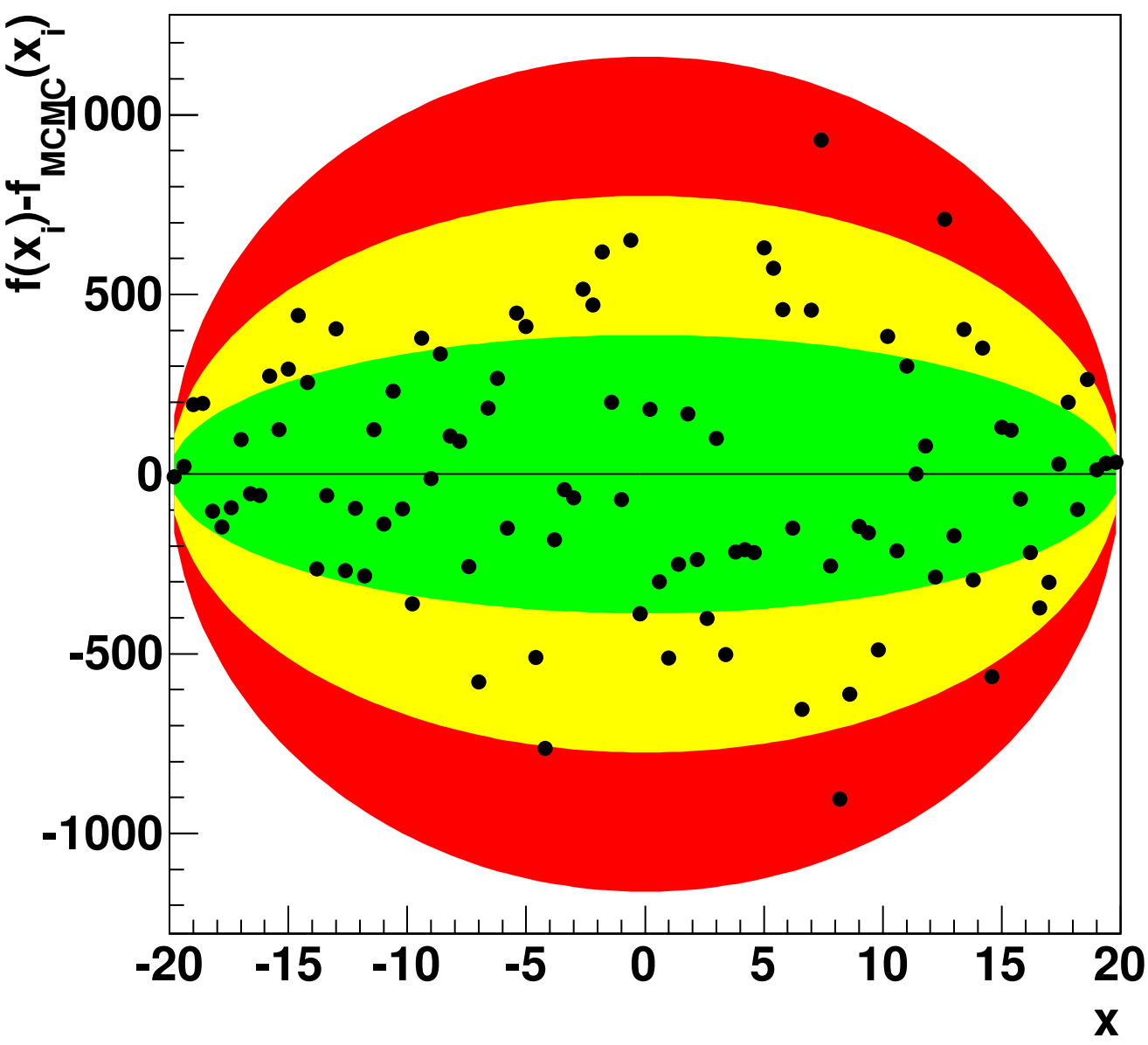
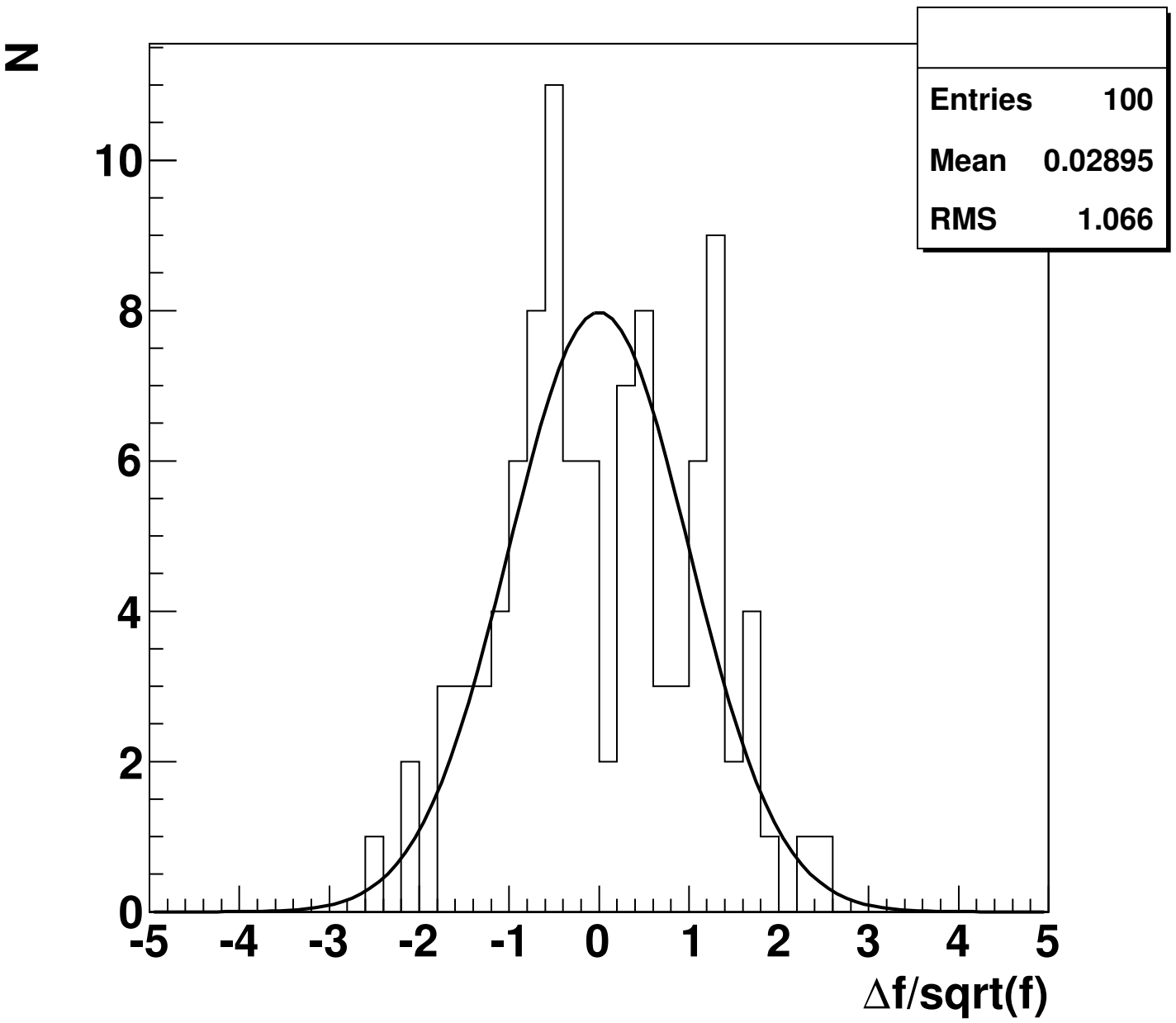
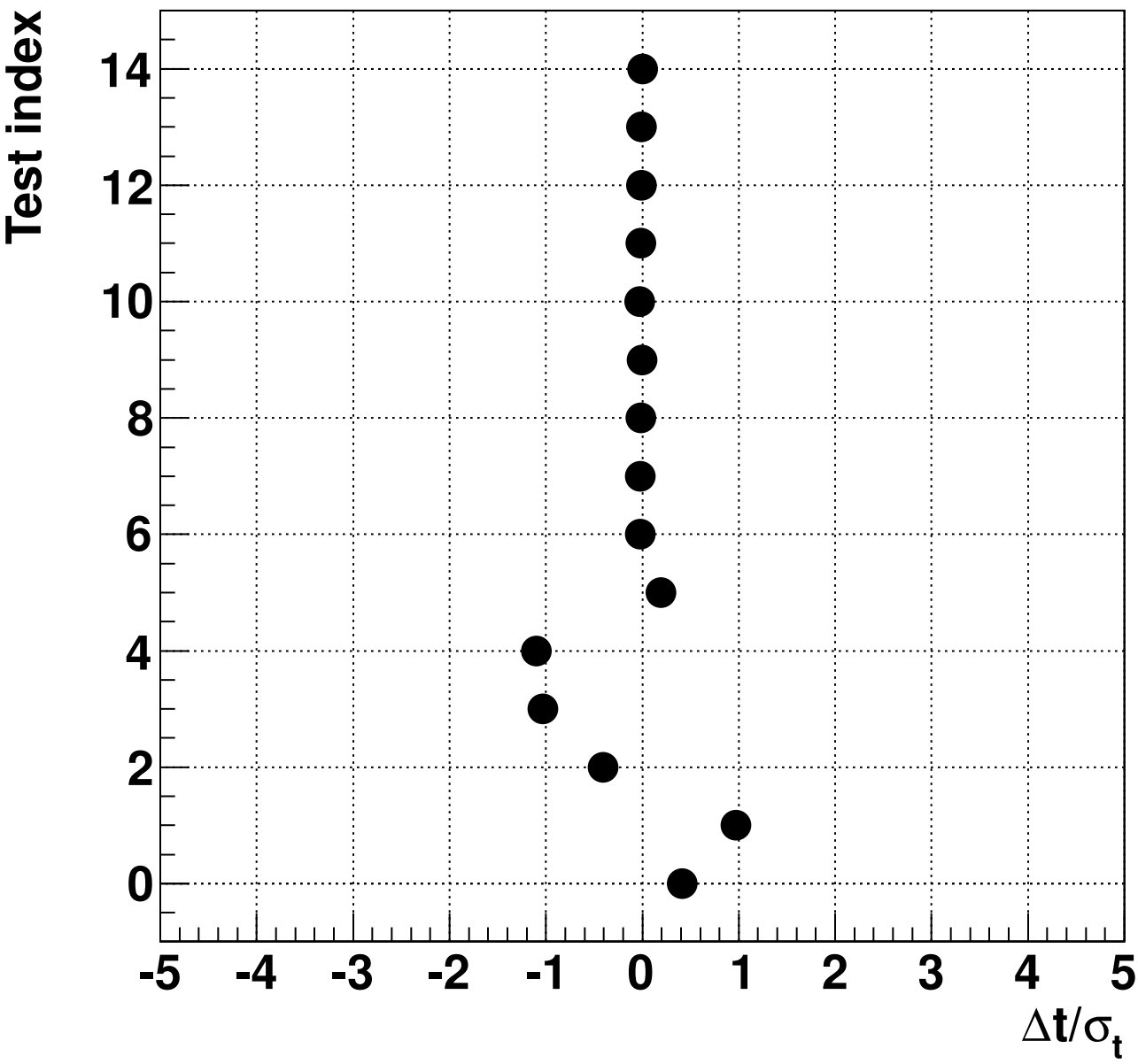

Auto-correlation]
1
0.8
0.6
0.4
0.2
0
-0.2
-0.4
-0.6
-0.8
-1
0
2000
4000
6000
8000
10000
×10^3
Iteration


f(x)
400
350
300
250
200
150
100
50
0
-20
-15
-10
-5
0
5
10
15
20
x


f(x)
10^2
10
-20
-15
-10
-5
0
5
10
15
20
x


f(x_i)-f_MCMC(x_i)
1000
500
0
-500
-1000
-20
-15
-10
-5
0
5
10
15
20
x


N
Entries 100
Mean 0.02895
RMS 1.066
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