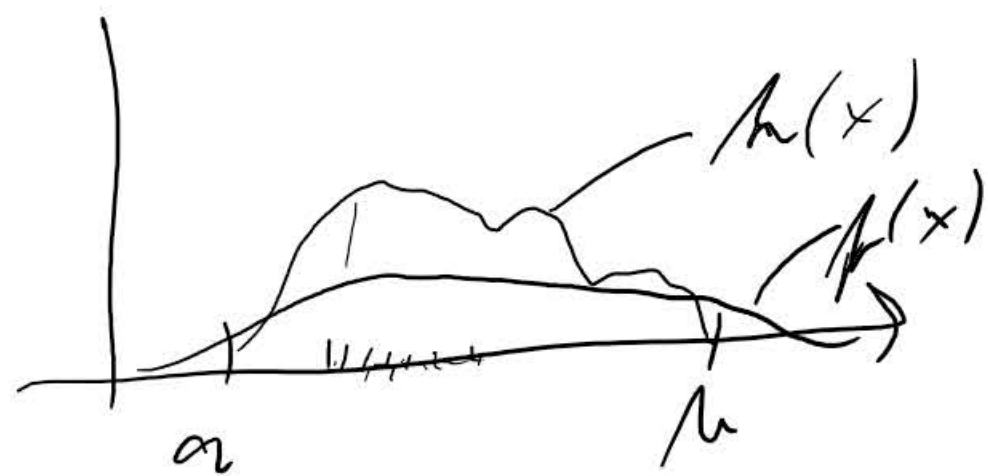




$$\int_a^b h(x) dx$$
$$\int_a^b h(x) f(x) dx$$



$$\epsilon \sim \text{UNIFORM}[-\frac{1}{2}, \frac{1}{2}]$$

WE USE A PROPOSAL FUNCTION THAT ADDS

A SMALL $\epsilon \sim \text{NORMAL}(0, \sigma^2)$ TO THE CURRENT VALUE

ACCEPTANCE PROB. FORMULA

$$\rho(x^{(k)}, y) = \min\left(1, \frac{f(y)q(x^{(k)}|y)}{f(x^{(k)})q(y|x^{(k)})}\right)$$