

SIMULATE (APPROX.) FROM THIS DISTRIBUTION

WITH MCMC:

PROPOSE g_{new} FROM q BY ADDING A
SWITCH OF TWO RANDOMLY CHOSEN COLUMNS.

ACCEPTANCE PROB:

$$\rho = \min \left(1, \frac{\pi(g_{\text{new}}) q(g | g_{\text{new}})}{\pi(g) q(g_{\text{new}} | g)} \right) = \min \left(1, \frac{\int(g_{\text{new}}(T))}{\int(g(T))} \right)$$