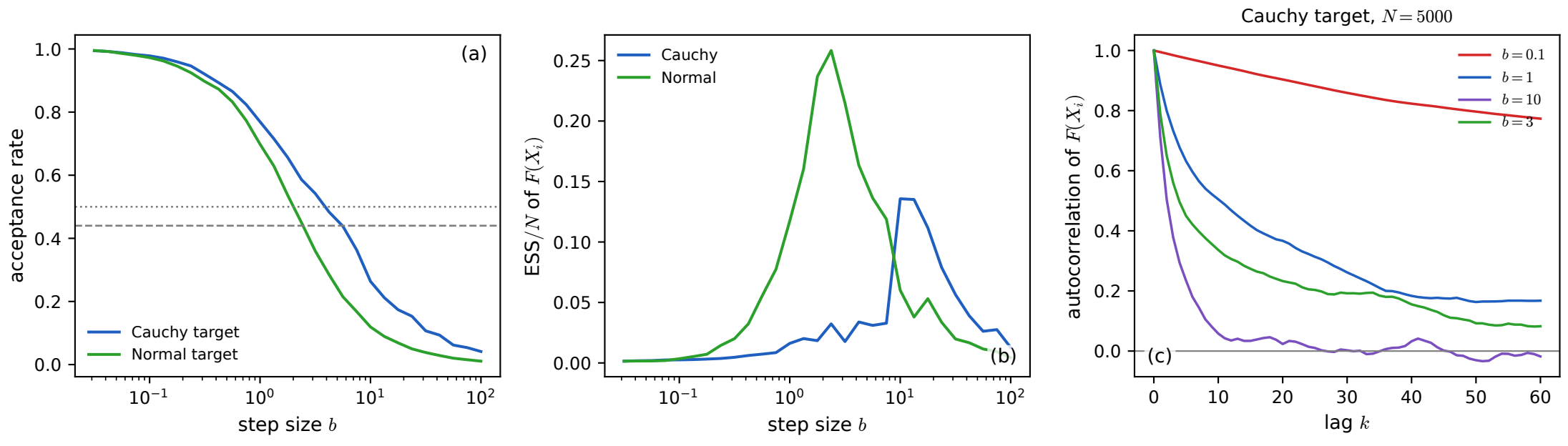

(a)
acceptance rate
step size b
Cauchy target
Normal target
(b)
ESS/N of $F(X_i)$
step size b
Cauchy
Normal
Cauchy target, $N = 5000$
(c)
autocorrelation of $F(X_i)$
lag k
$b = 0.1$
$b = 1$
$b = 10$
$b = 3$