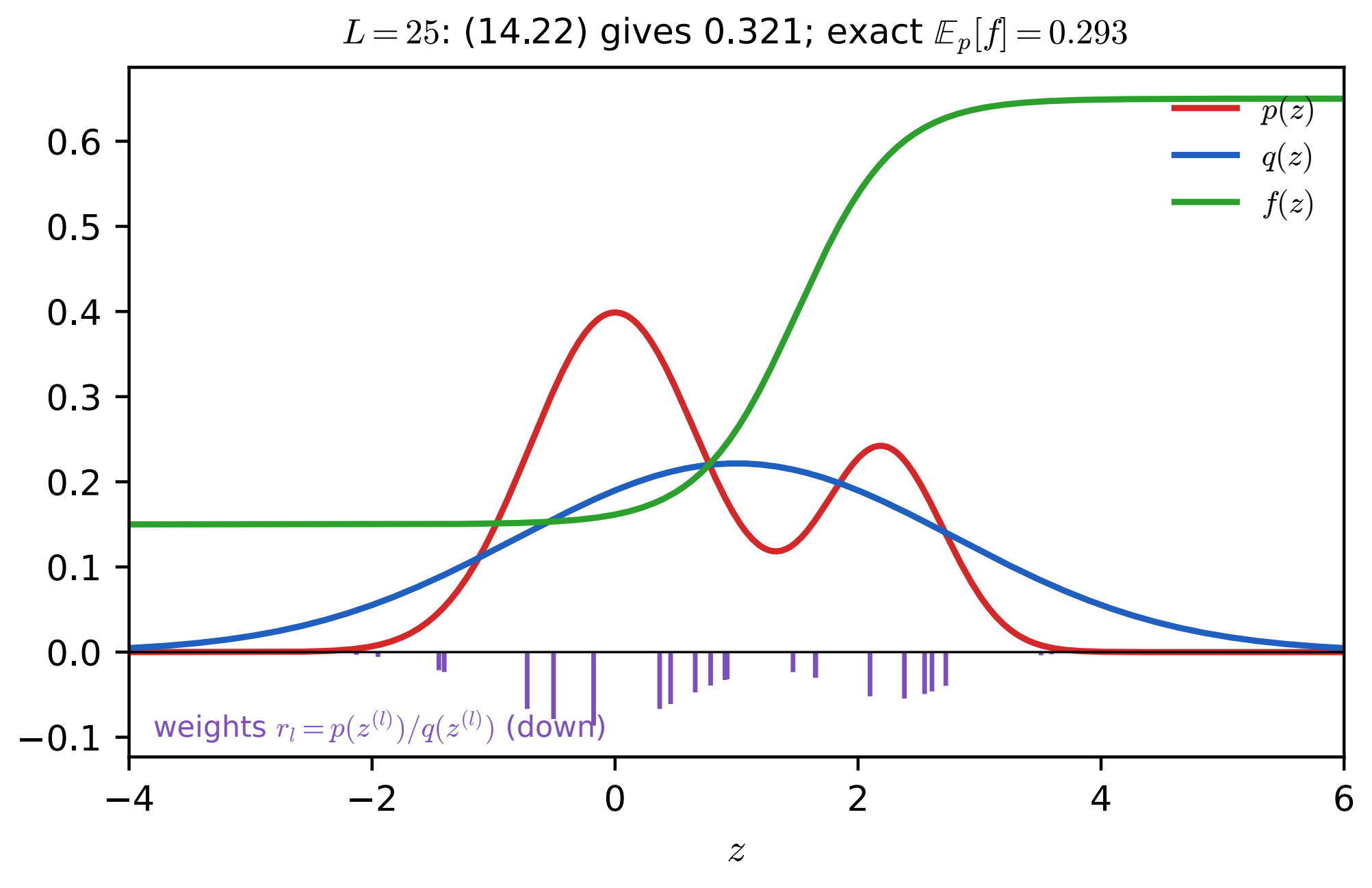

$L = 25$: (14.22) gives 0.321; exact $\mathbb{E}_p[f] = 0.293$
$p(z)$
$q(z)$
$f(z)$
weights $r_l = p(z^{(l)})/q(z^{(l)})$ (down)
0.6
0.5
0.4
0.3
0.2
0.1
0.0
−0.1
−4
−2
0
2
4
6
z