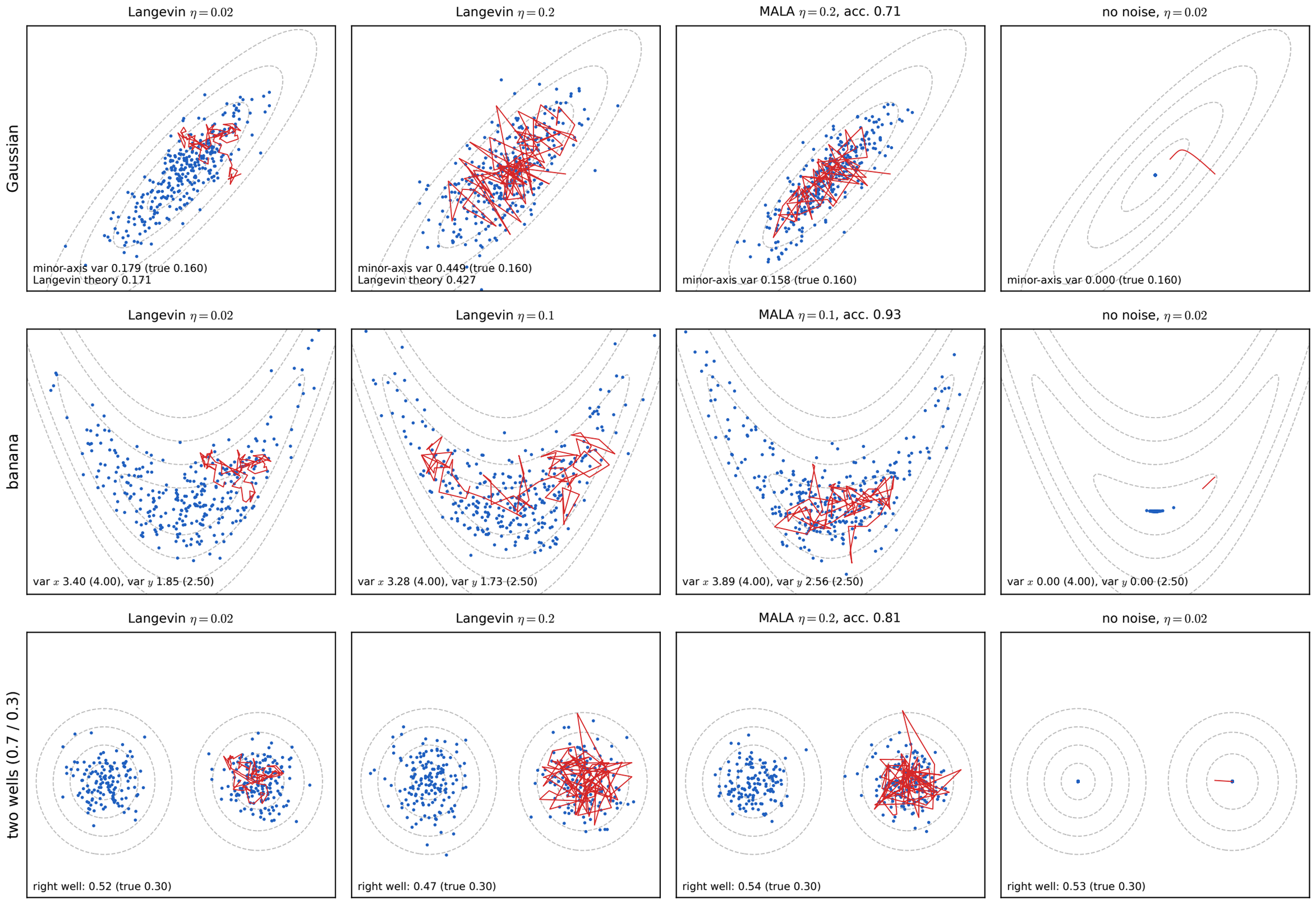

Langevin $\eta = 0.02$
Langevin $\eta = 0.2$
MALA $\eta = 0.2$, acc. 0.71
no noise, $\eta = 0.02$
Gaussian
minor-axis var 0.179 (true 0.160)
Langevin theory 0.171
minor-axis var 0.449 (true 0.160)
Langevin theory 0.427
minor-axis var 0.158 (true 0.160)
minor-axis var 0.000 (true 0.160)
Langevin $\eta = 0.02$
Langevin $\eta = 0.1$
MALA $\eta = 0.1$, acc. 0.93
no noise, $\eta = 0.02$
banana
var x 3.40 (4.00), var y 1.85 (2.50)
var x 3.28 (4.00), var y 1.73 (2.50)
var x 3.89 (4.00), var y 2.56 (2.50)
var x 0.00 (4.00), var y 0.00 (2.50)
Langevin $\eta = 0.02$
Langevin $\eta = 0.2$
MALA $\eta = 0.2$, acc. 0.81
no noise, $\eta = 0.02$
two wells (0.7 / 0.3)
right well: 0.52 (true 0.30)
right well: 0.47 (true 0.30)
right well: 0.54 (true 0.30)
right well: 0.53 (true 0.30)