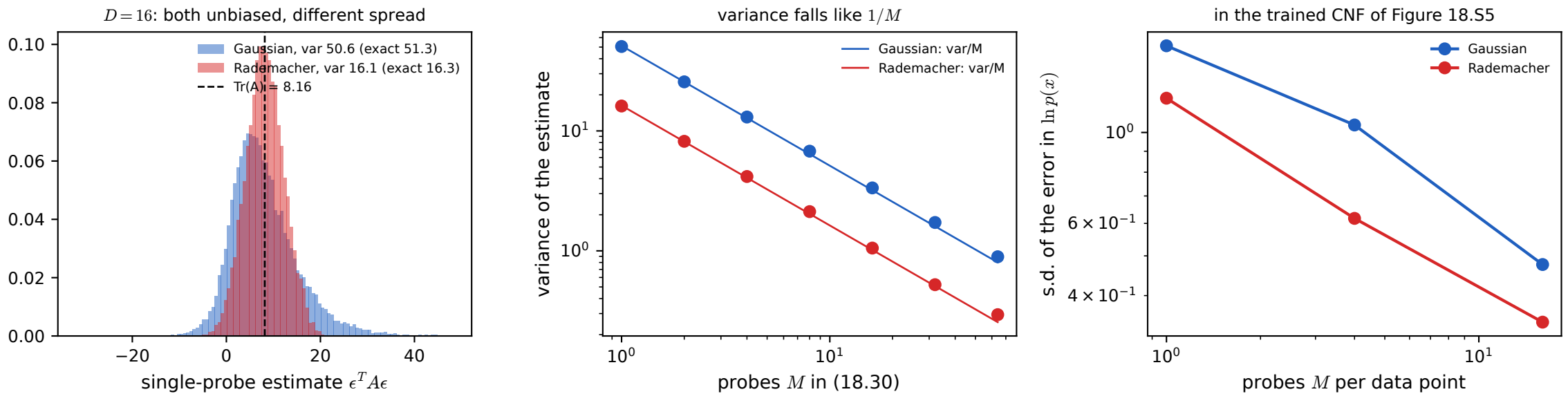

$D = 16$: both unbiased, different spread
Gaussian, var 50.6 (exact 51.3)
Rademacher, var 16.1 (exact 16.3)
Tr(A) = 8.16
0.10
0.08
0.06
0.04
0.02
0.00
−20
0
20
40
single-probe estimate $\epsilon^T A \epsilon$
variance falls like $1/M$
Gaussian: var/M
Rademacher: var/M
variance of the estimate
10^1
10^0
10^0
10^1
probes M in (18.30)
in the trained CNF of Figure 18.S5
Gaussian
Rademacher
s.d. of the error in $\ln p(x)$
10^0
6×10^{-1}
4×10^{-1}
10^0
10^1
probes M per data point