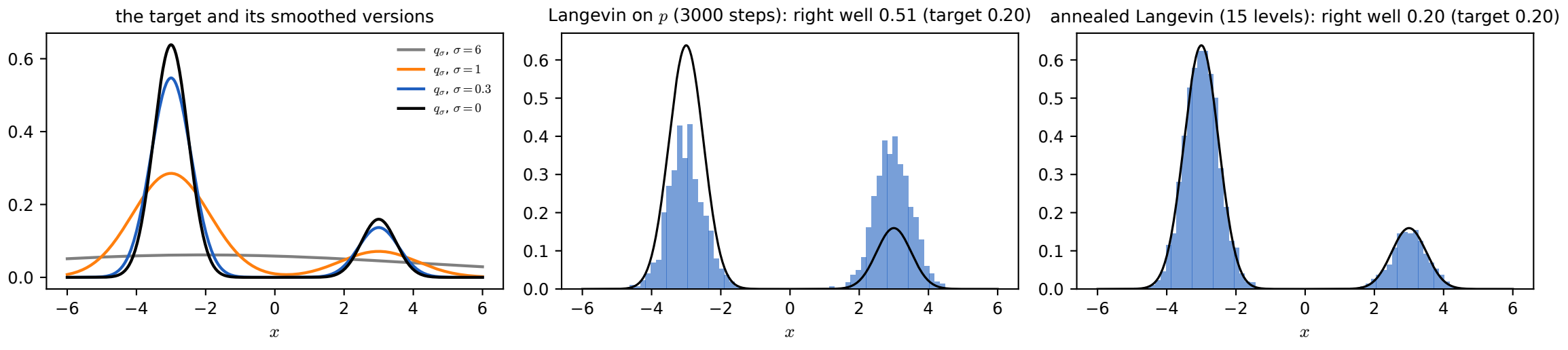

the target and its smoothed versions
q_σ, $\sigma = 6$
q_σ, $\sigma = 1$
q_σ, $\sigma = 0.3$
q_σ, $\sigma = 0$
0.0
0.2
0.4
0.6
−6
−4
−2
0
2
4
6
x
Langevin on p (3000 steps): right well 0.51 (target 0.20)
0.0
0.1
0.2
0.3
0.4
0.5
0.6
−6
−4
−2
0
2
4
6
x
annealed Langevin (15 levels): right well 0.20 (target 0.20)
0.0
0.1
0.2
0.3
0.4
0.5
0.6
−6
−4
−2
0
2
4
6
x