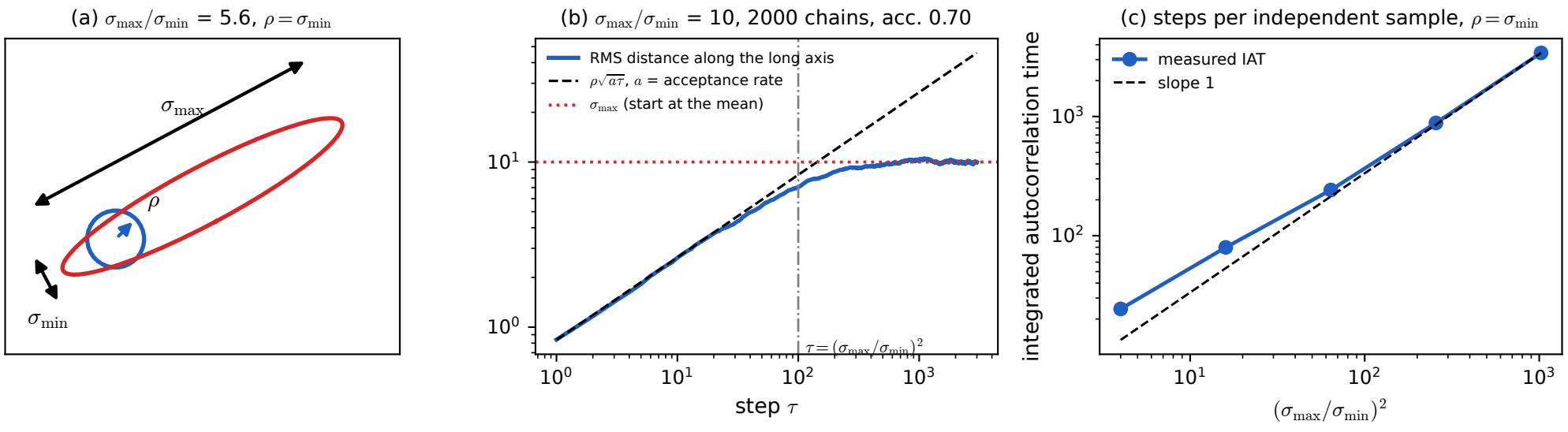

(a) $\sigma_{\max}/\sigma_{\min}$ = 5.6, $\rho = \sigma_{\min}$
$\sigma_{\max}$
ρ
$\sigma_{\min}$
(b) $\sigma_{\max}/\sigma_{\min}$ = 10, 2000 chains, acc. 0.70
RMS distance along the long axis
$\rho\sqrt{a\tau}$, a = acceptance rate
$\sigma_{\max}$ (start at the mean)
$\tau = (\sigma_{\max}/\sigma_{\min})^2$
10^0
10^1
10^2
10^3
step τ
(c) steps per independent sample, $\rho = \sigma_{\min}$
integrated autocorrelation time
measured IAT
slope 1
10^2
10^3
$(\sigma_{\max}/\sigma_{\min})^2$