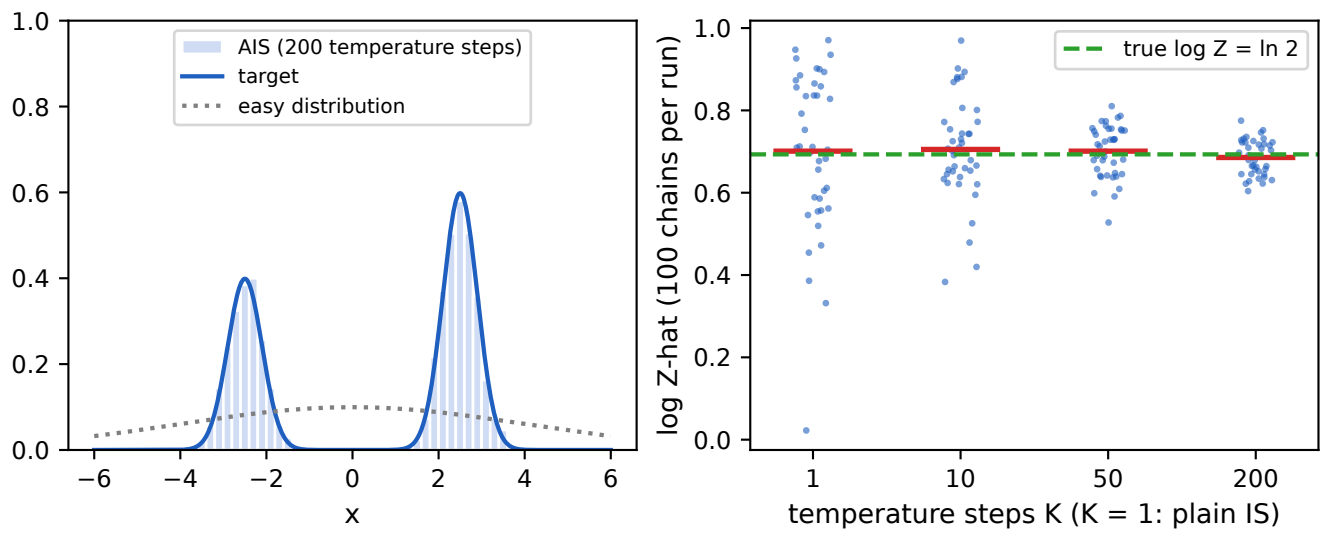

AIS (200 temperature steps)
target
easy distribution
1.0
0.8
0.6
0.4
0.2
0.0
−6
−4
−2
0
2
4
6
x
true log Z = ln 2
log Z-hat (100 chains per run)
1
10
50
200
temperature steps K (K = 1: plain IS)