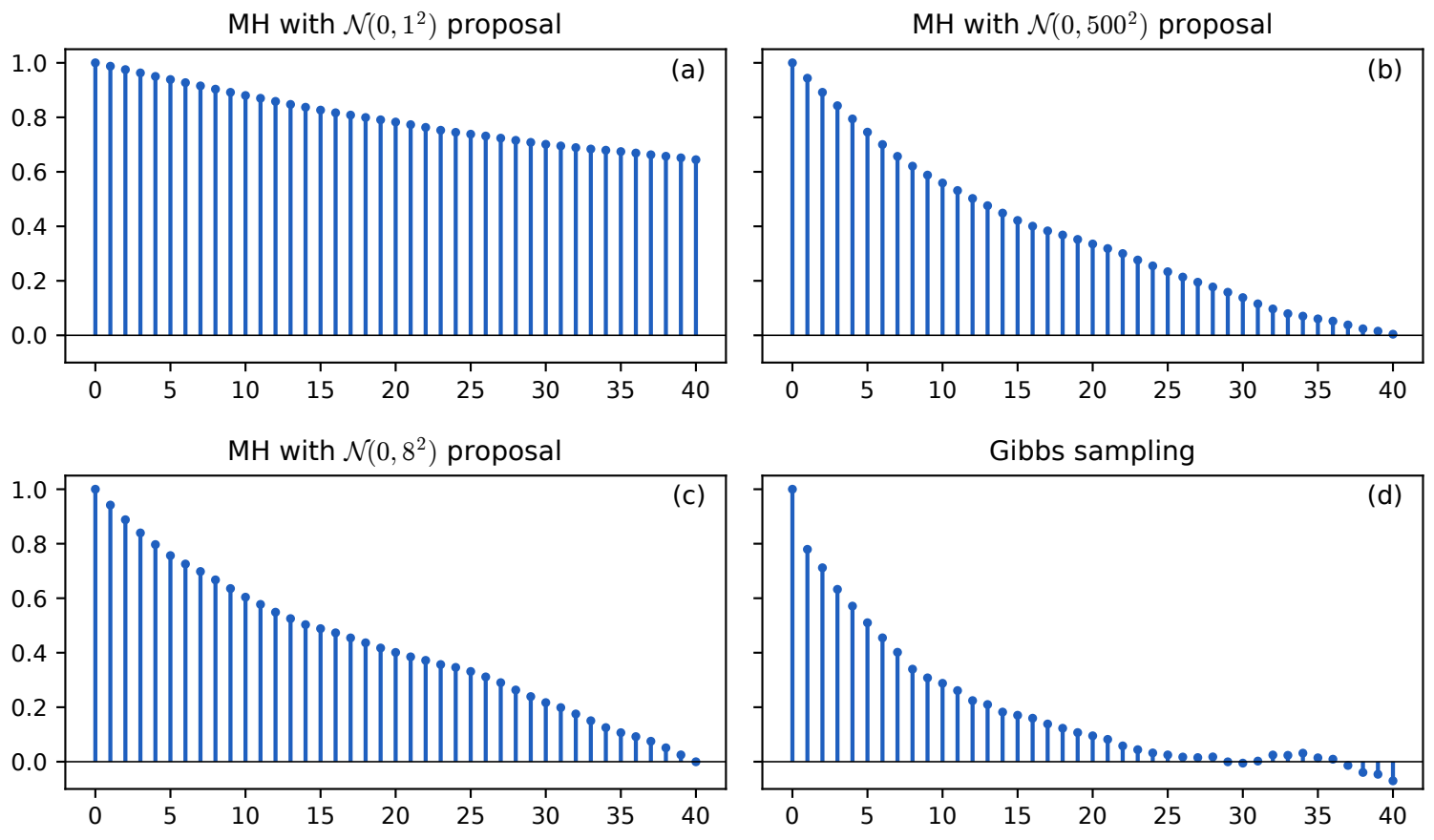

MH with $\mathcal{N}(0, 1^2)$ proposal
(a)
MH with $\mathcal{N}(0, 500^2)$ proposal
(b)
MH with $\mathcal{N}(0, 8^2)$ proposal
(c)
Gibbs sampling
(d)
1.0
0.8
0.6
0.4
0.2
0.0
0
5
10
15
20
25
30
35
40