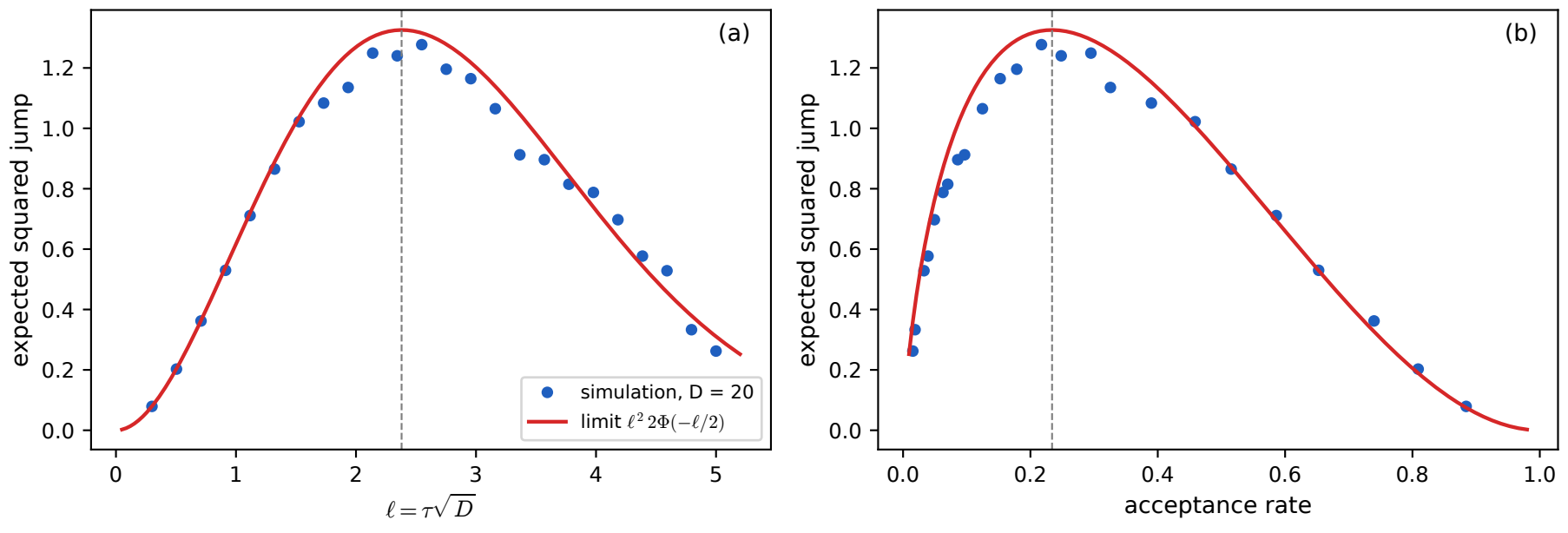

(a)
(b)
expected squared jump
$\ell = \tau\sqrt{D}$
acceptance rate
simulation, D = 20
limit $\ell^2 2\Phi(-\ell/2)$