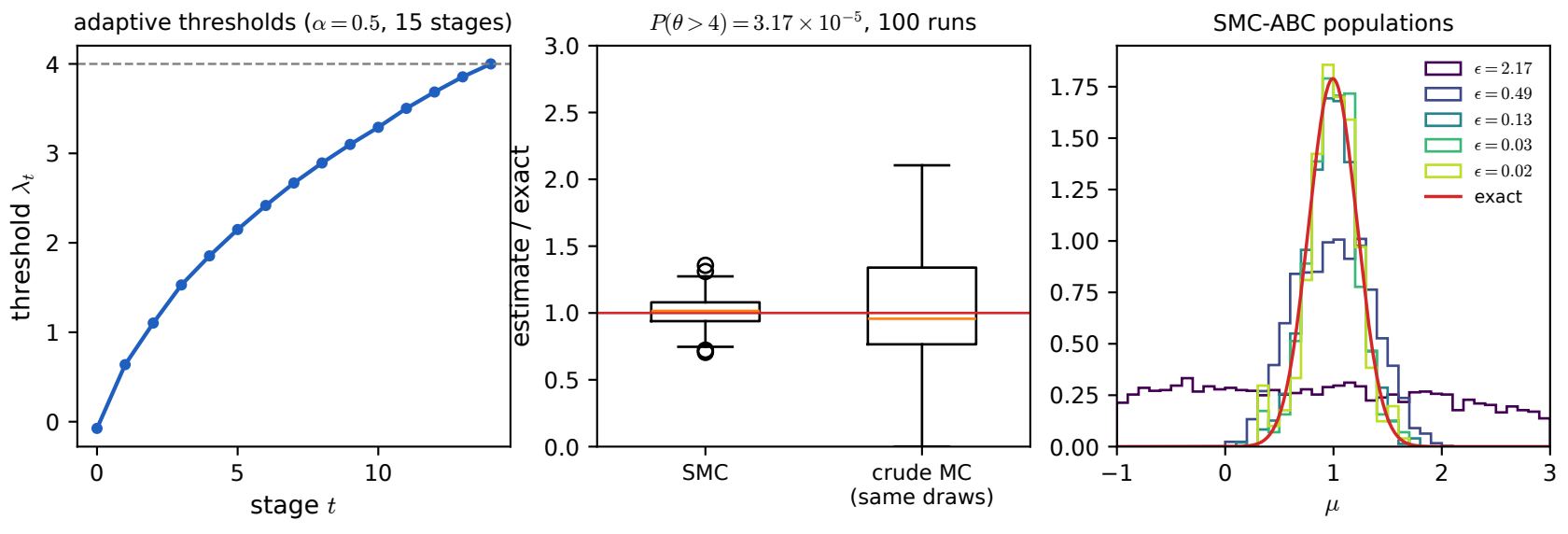

adaptive thresholds ($\alpha = 0.5$, 15 stages)
threshold λ_t
stage t
$P(\theta > 4) = 3.17 \times 10^{-5}$, 100 runs
estimate / exact
SMC
crude MC
(same draws)
SMC-ABC populations
$\epsilon = 2.17$
$\epsilon = 0.49$
$\epsilon = 0.13$
$\epsilon = 0.03$
$\epsilon = 0.02$
exact
μ