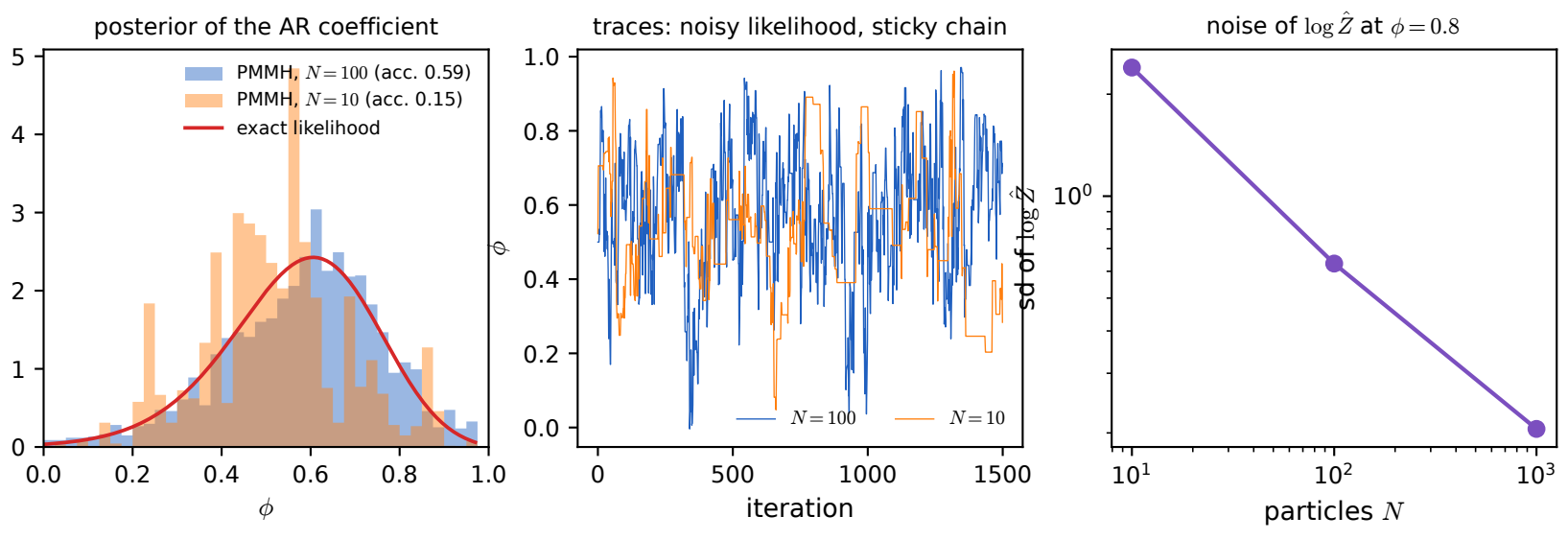

posterior of the AR coefficient
PMMH, $N=100$ (acc. 0.59)
PMMH, $N=10$ (acc. 0.15)
exact likelihood
ϕ
traces: noisy likelihood, sticky chain
$N=100$
$N=10$
iteration
noise of $\log \hat{Z}$ at $\phi=0.8$
sd of $\log \hat{Z}$
particles N