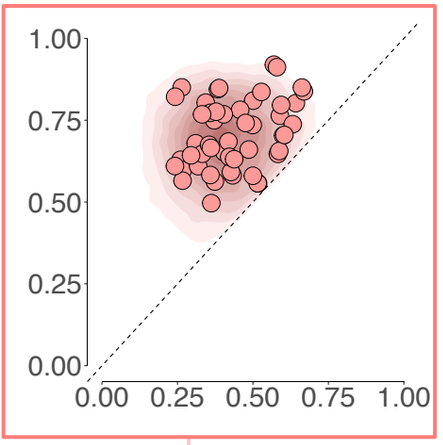
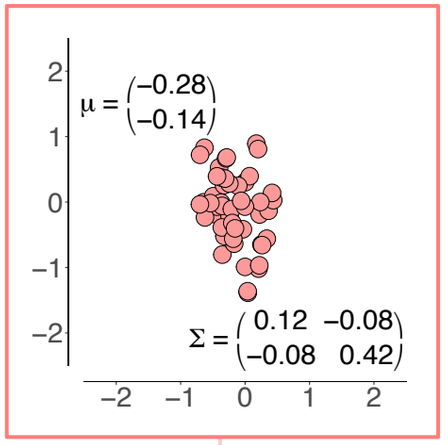
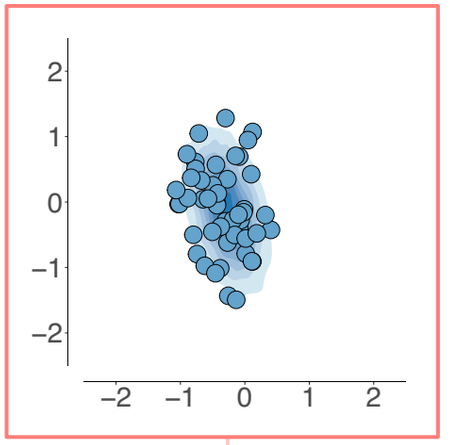
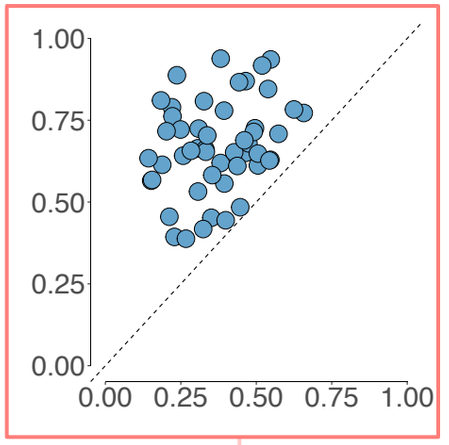
Use half of the samples to fit the proposal distribution

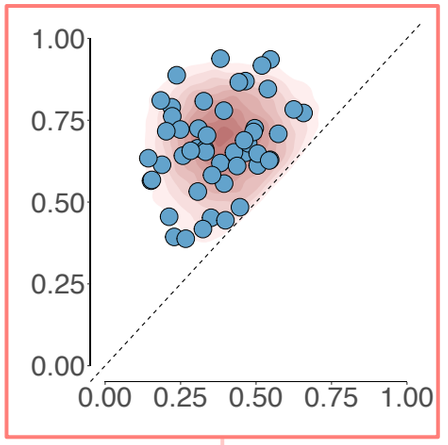
Compute μ and Σ and fit a MV normal











Draw samples from the constrained prior distribution

Transform samples to the real line

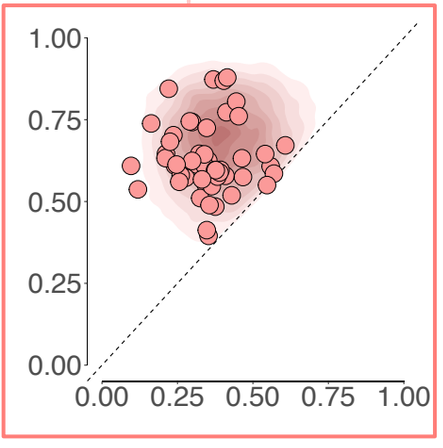
Sample from the MV normal with mean vector μ and covariance matrix Σ

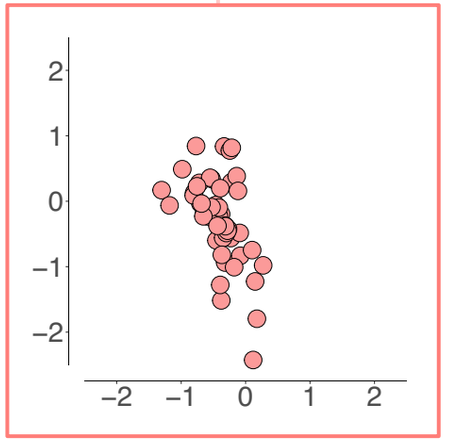
Transform samples from the proposal to the constrained probability space

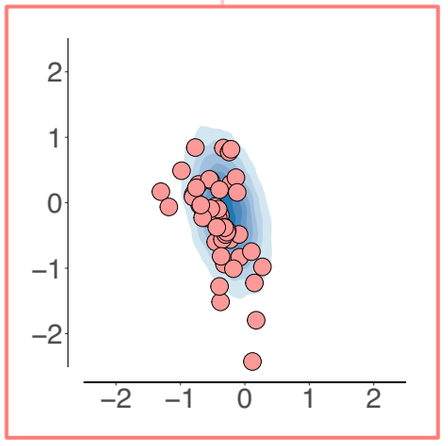
Evaluate samples from the MV normal and the constrained prior at the respective other density

Run bridge sampling algorithm

The biggest challenge in this routine lies in the stick-breaking transformation







Keep half of the samples