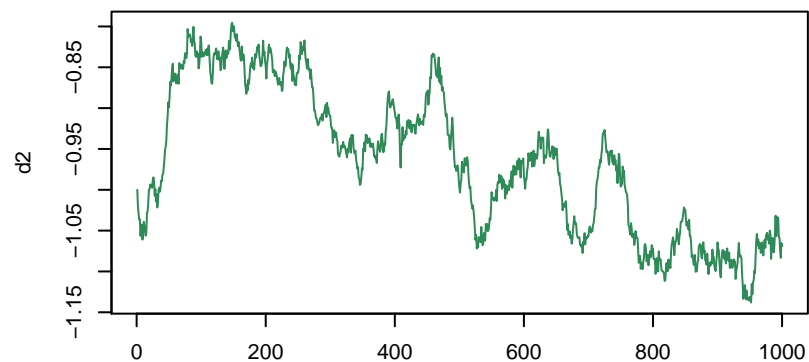
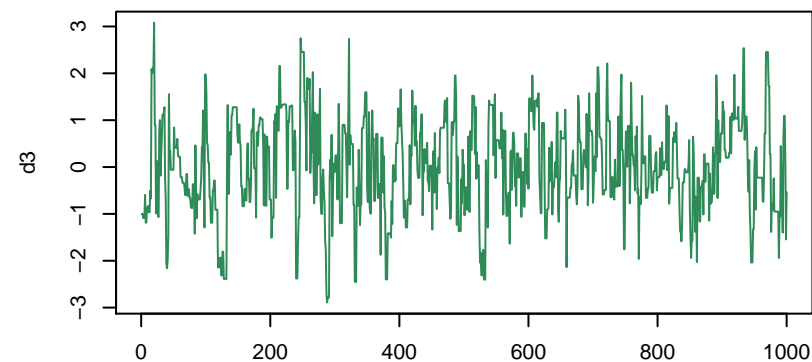


(a) Proposal variance too large



(b) Proposal variance too small



(c) Proposal variance approximately optimized

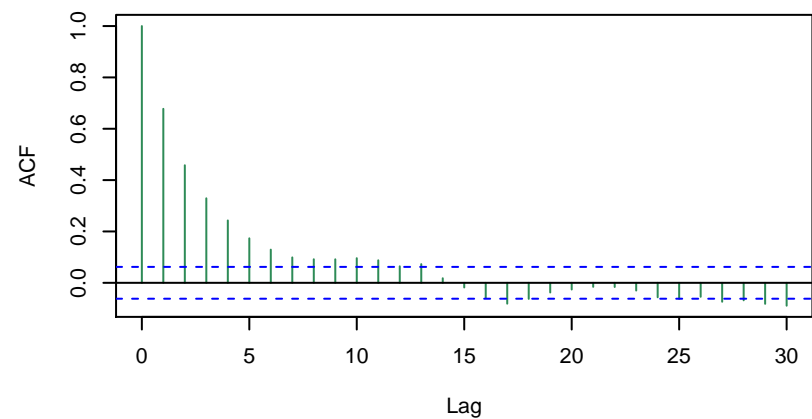
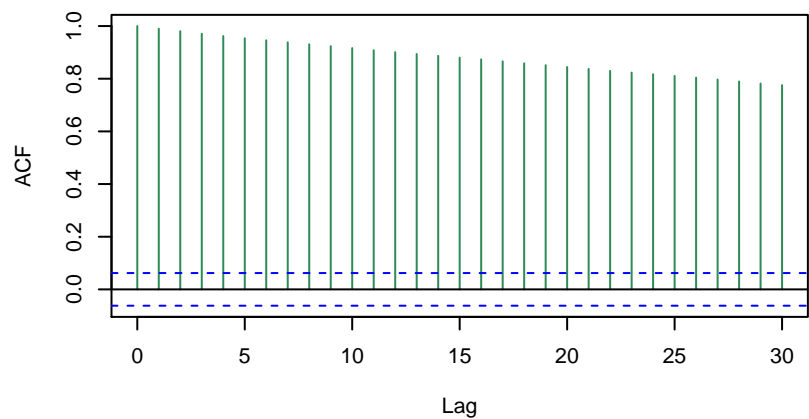
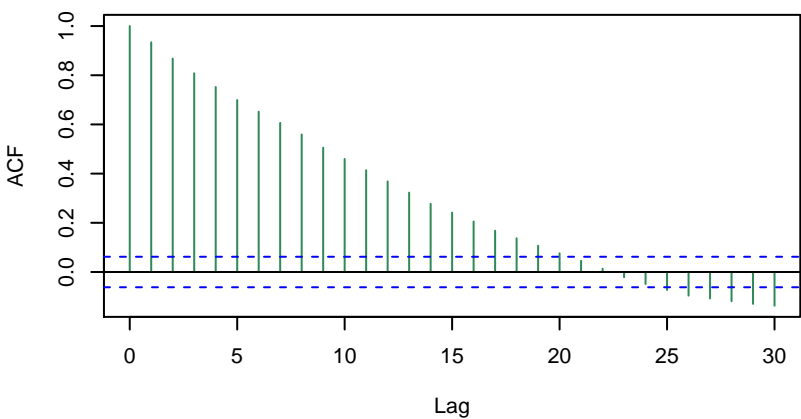


Fig. 2. Simple Metropolis algorithm with (a) too-large variance (left plots), (b) too-small variance (middle) and (c) appropriate variance (right). Trace plots (top) and autocorrelation plots (below) are shown for each case.