Metropolis-Hastings

For k = 1, 2, …

- Sample x' from a wrong $Q(x^k \to x')$
- Accept proposal x' with probability $A(x^k \to x')$
- Otherwise stay at x^k

$$x^{k+1} = x^k$$

$$T(x \to x') = Q(x \to x')A(x \to x') \quad \text{for all } x \neq x'$$

$$T(x \to x) = Q(x \to x)A(x \to x) + \sum_{x' \neq x} Q(x \to x')(1 - A(x \to x'))$$