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

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

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