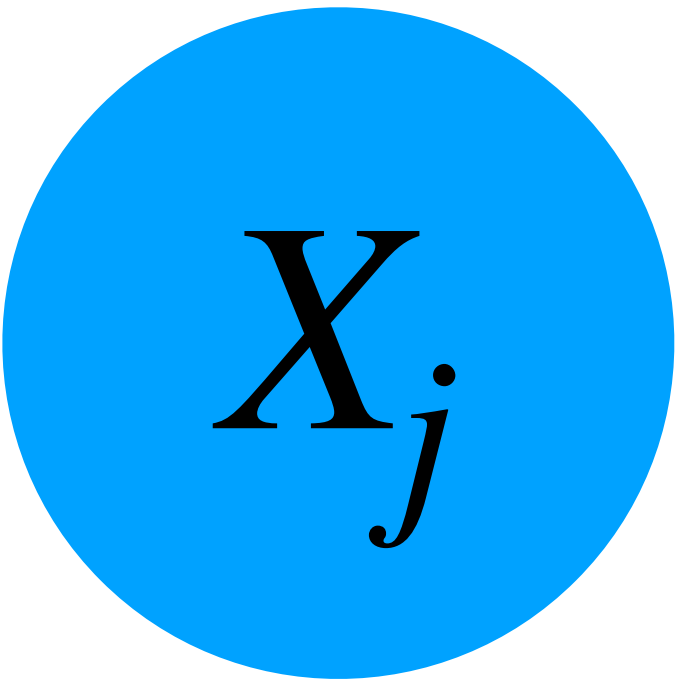
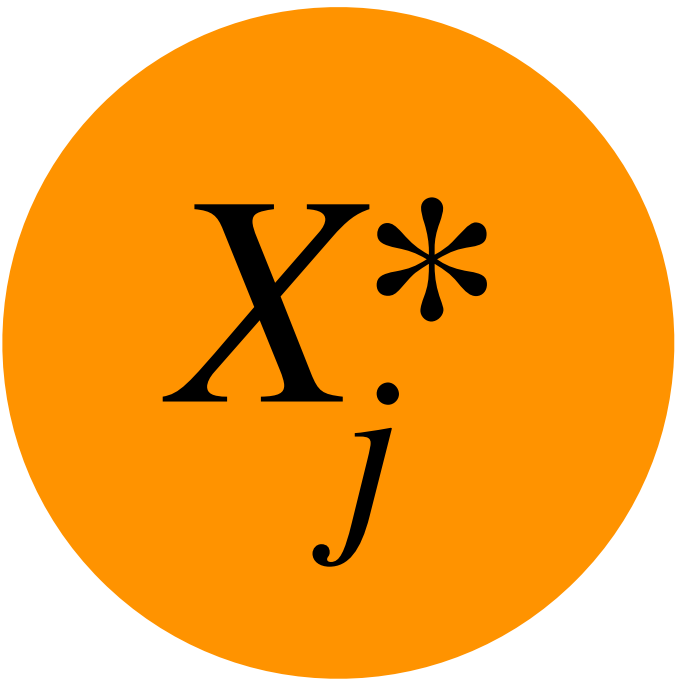
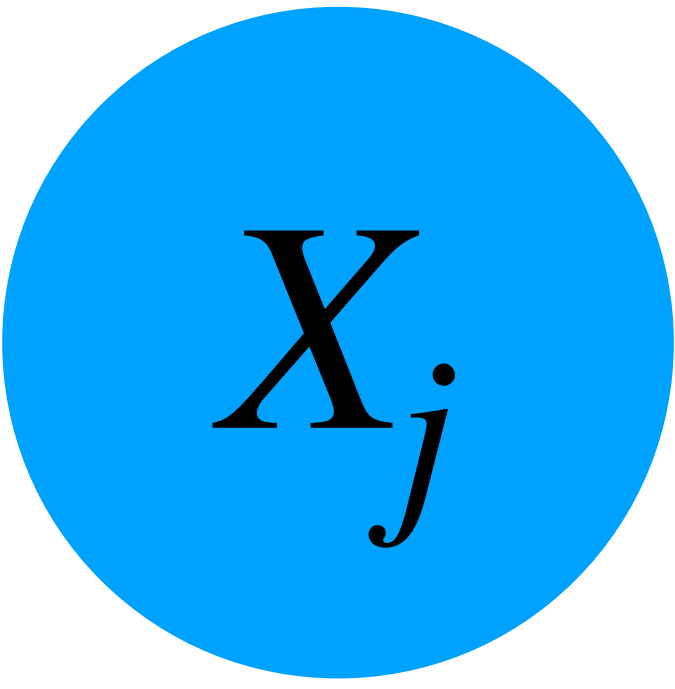
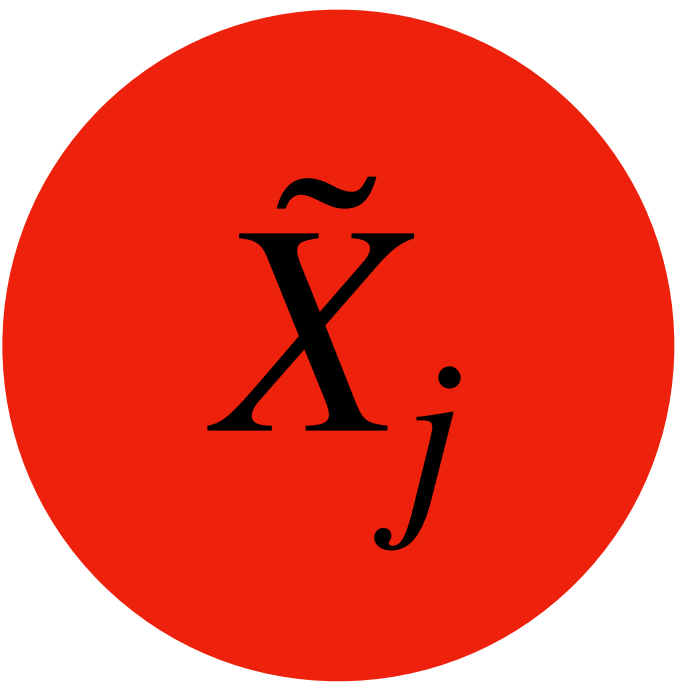

X_j


X_j^*


X_j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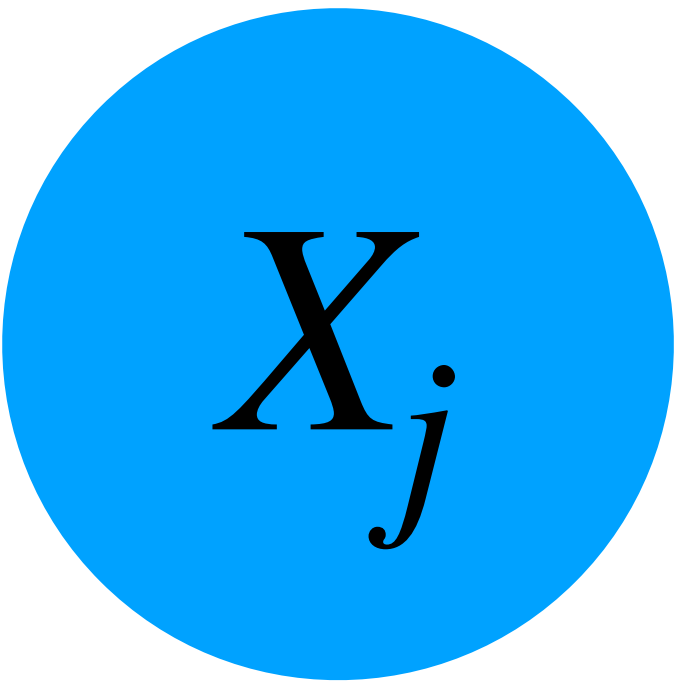
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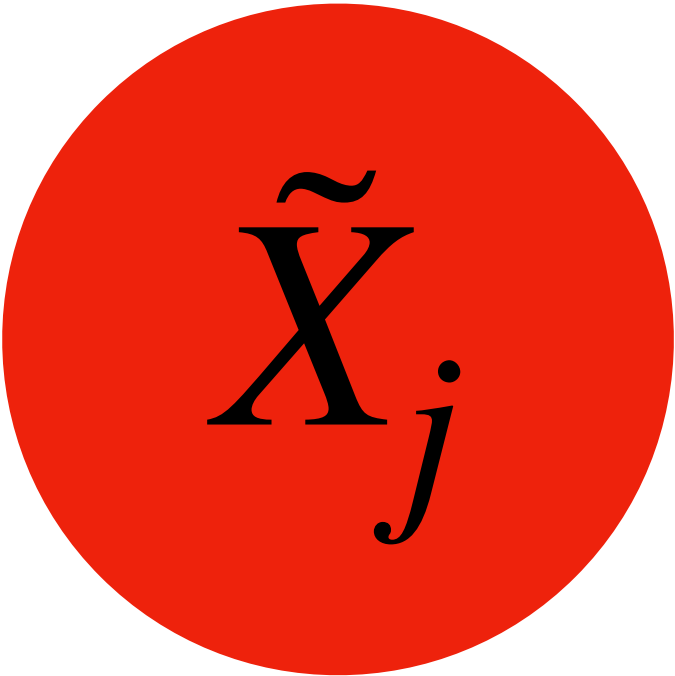
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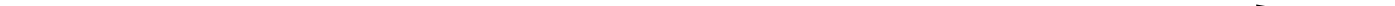

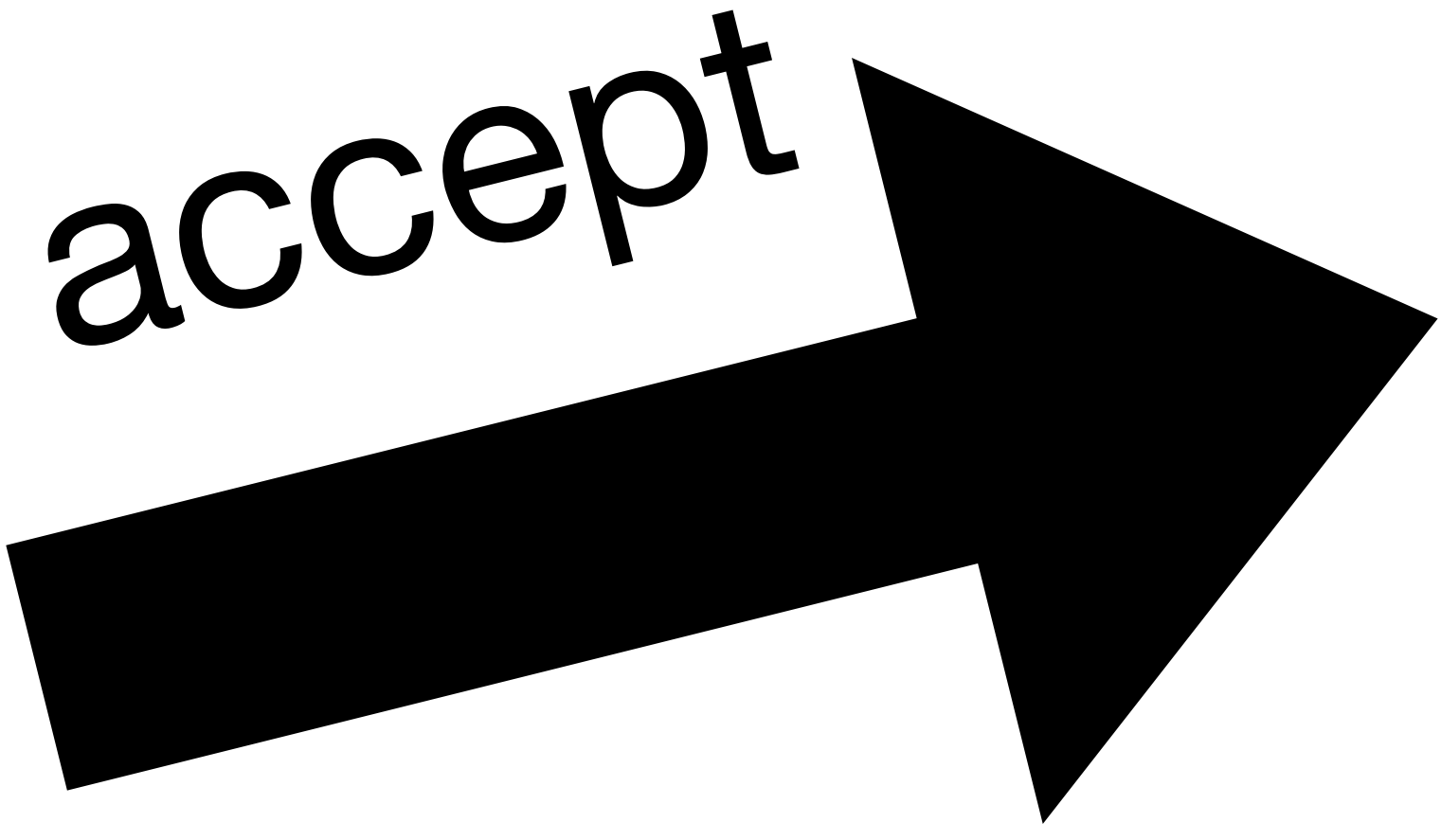
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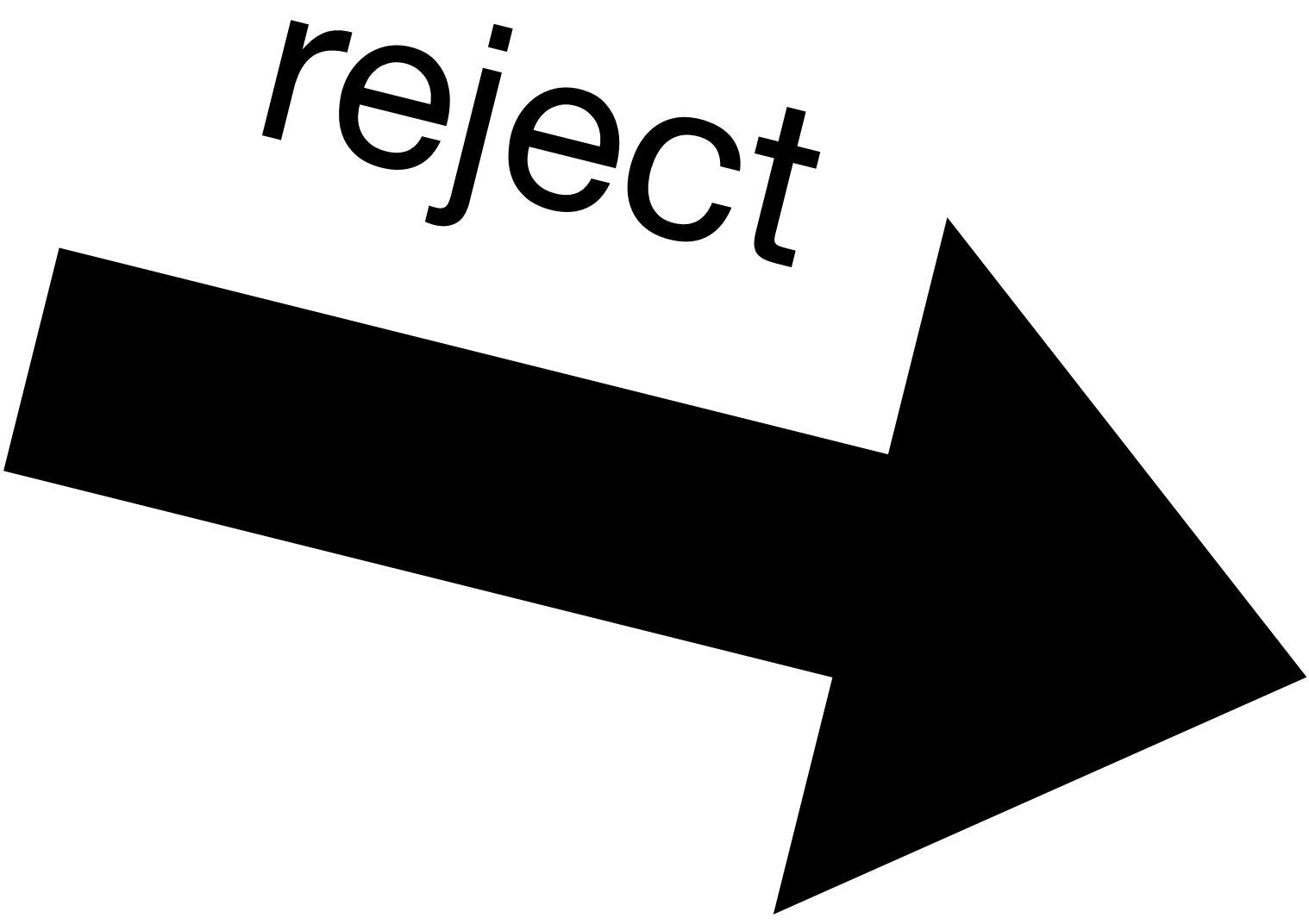
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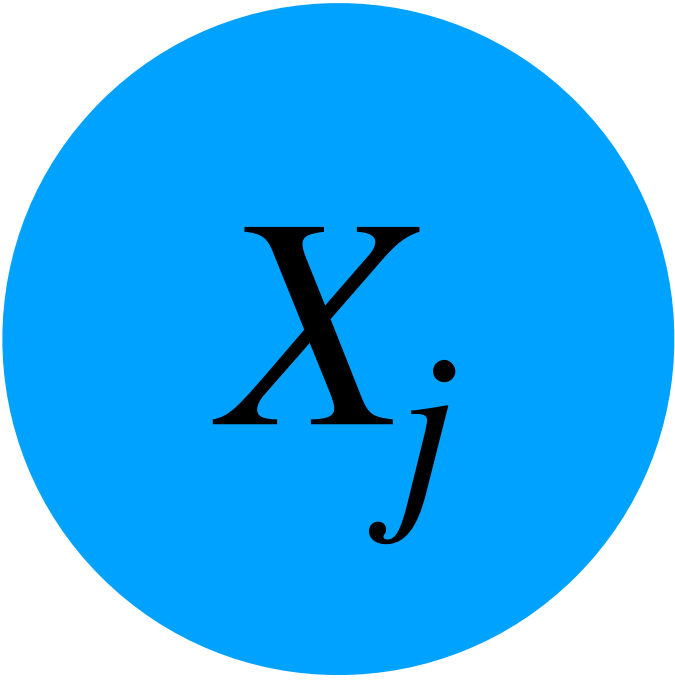
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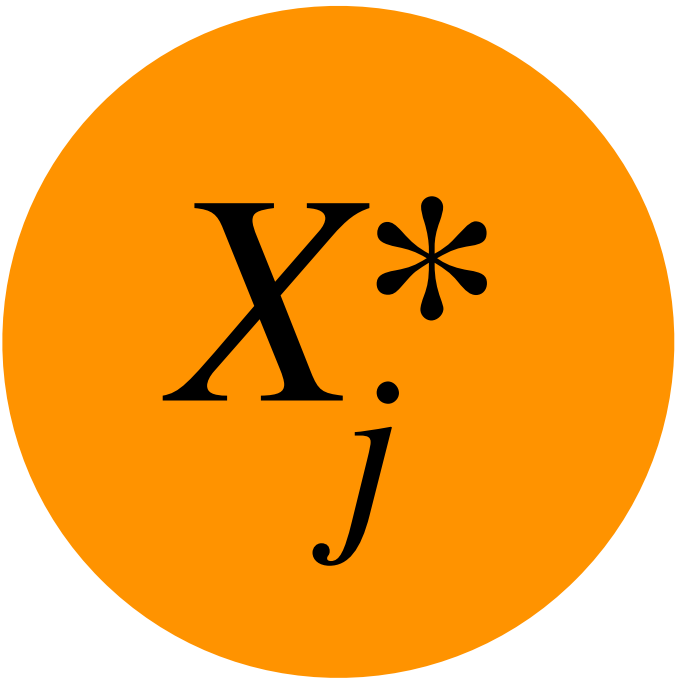
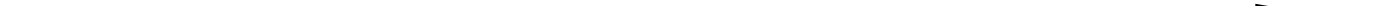
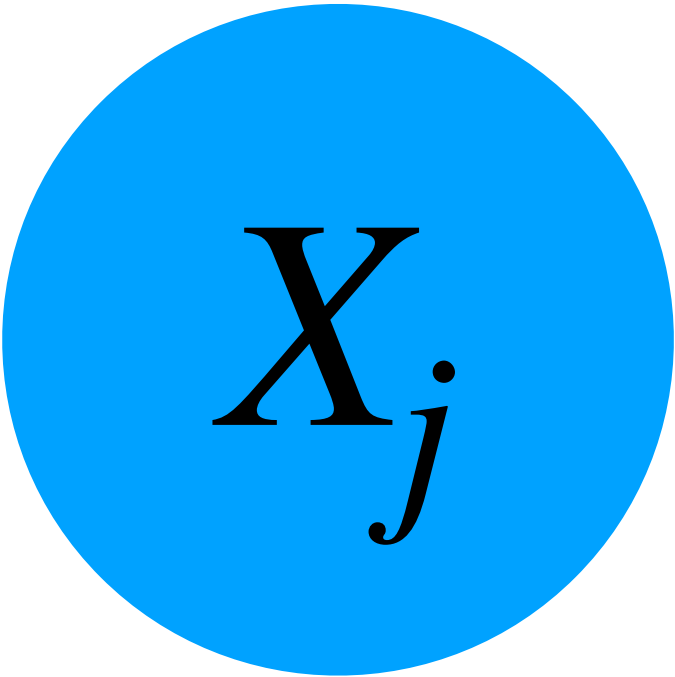

X_j^*

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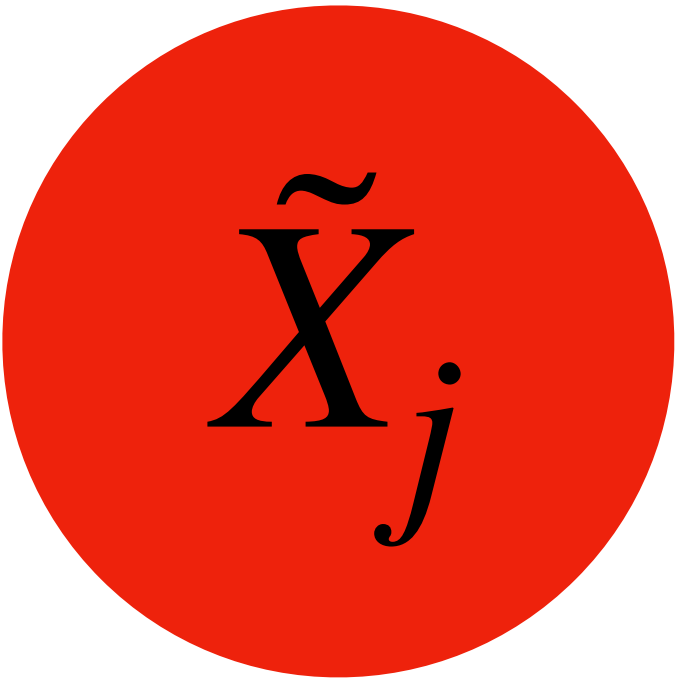
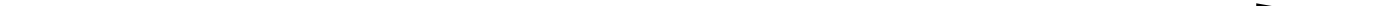
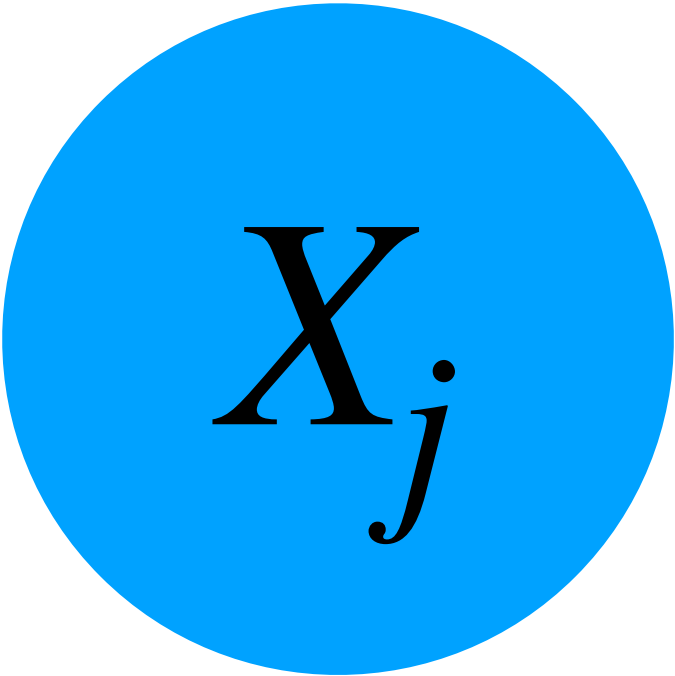
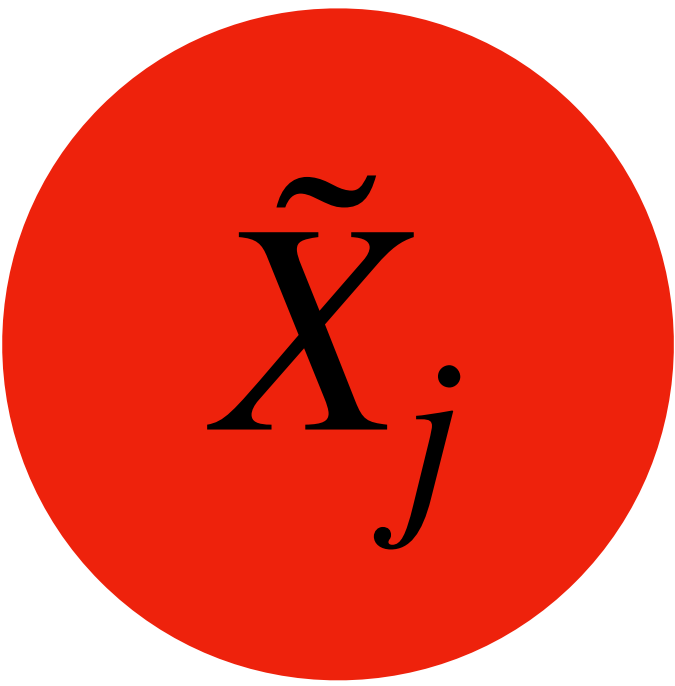
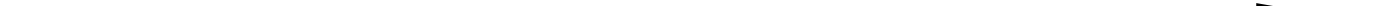
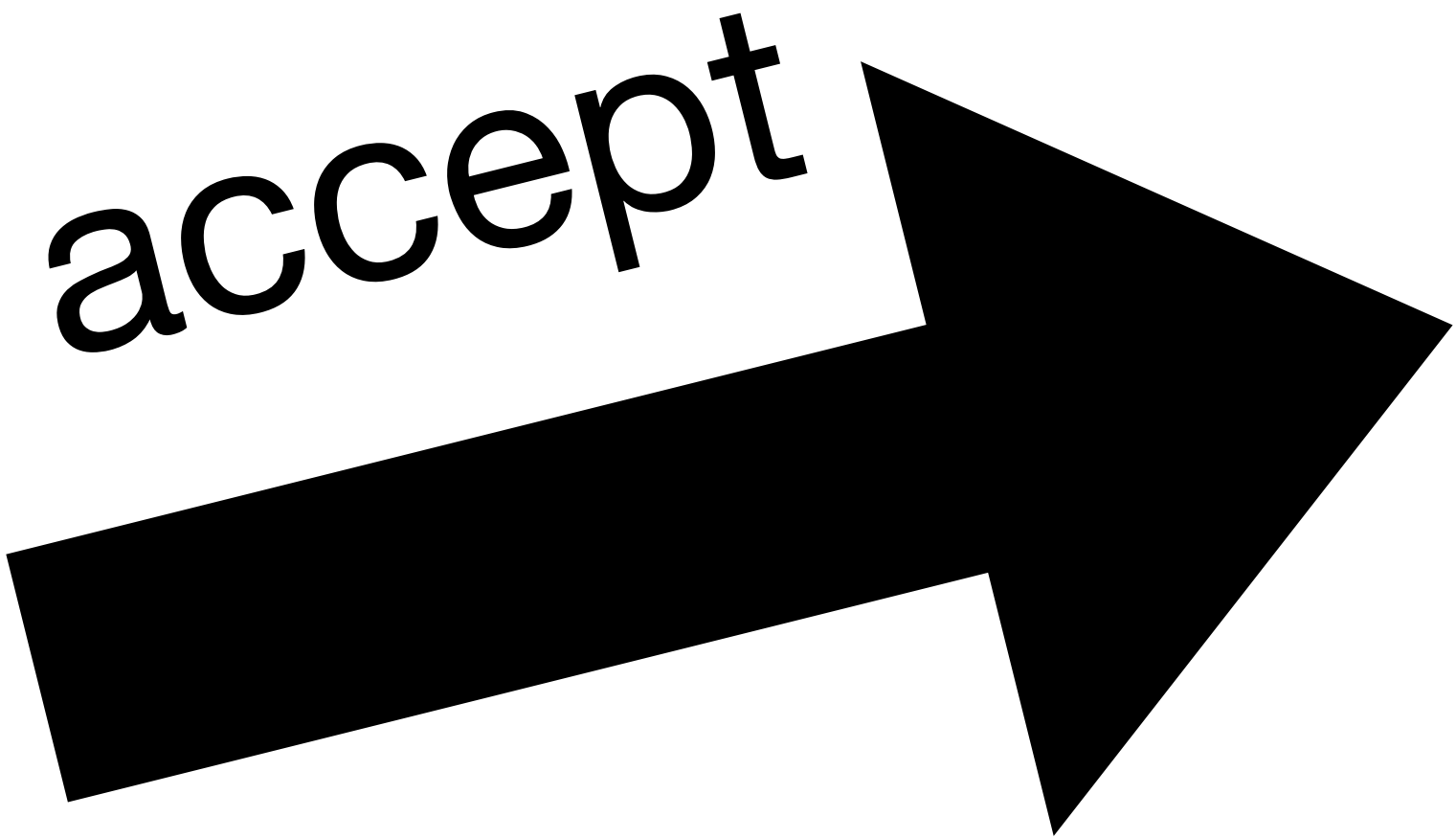

$\tilde{X}_j$




X_j


$\tilde{X}_j$

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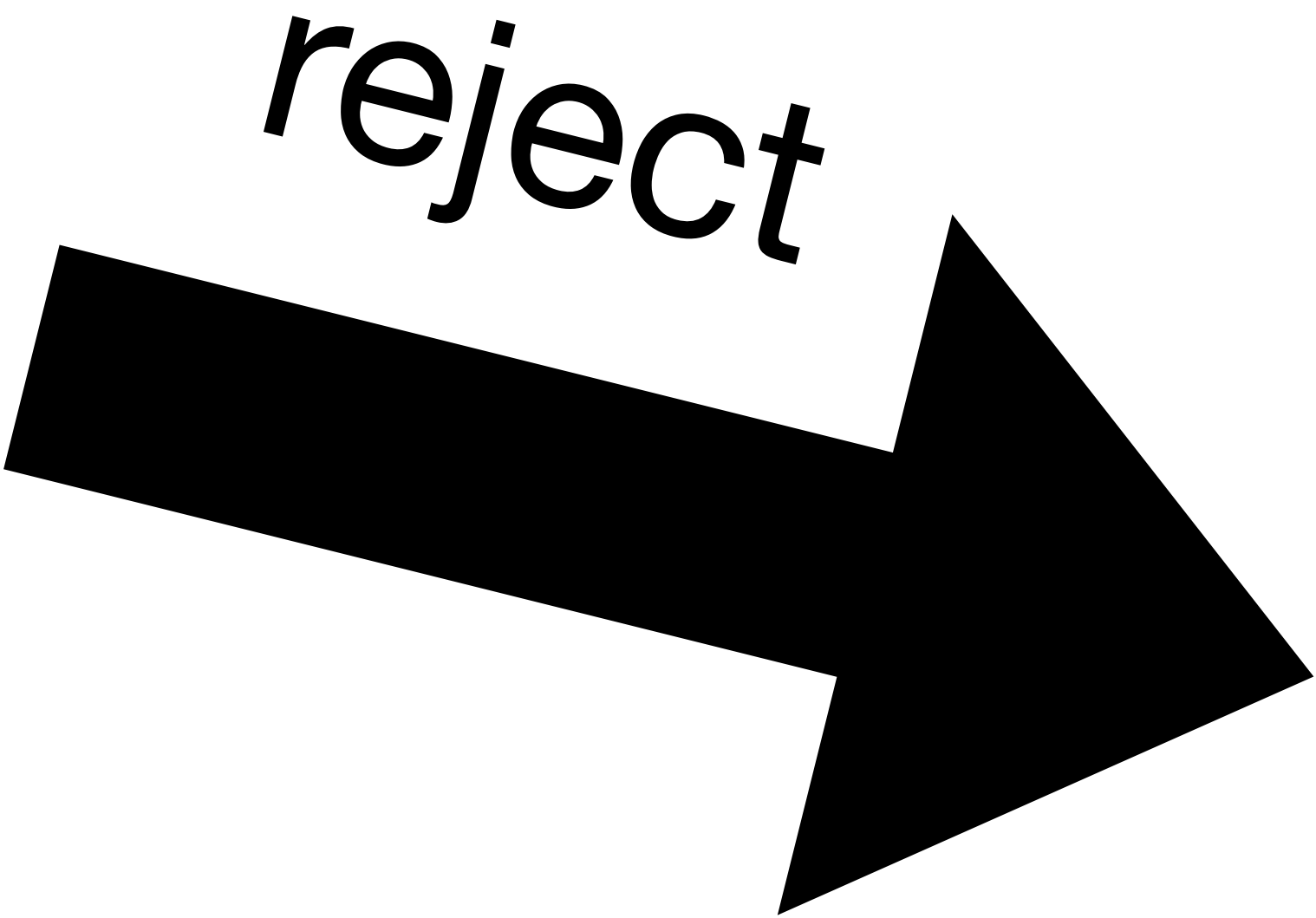

reject

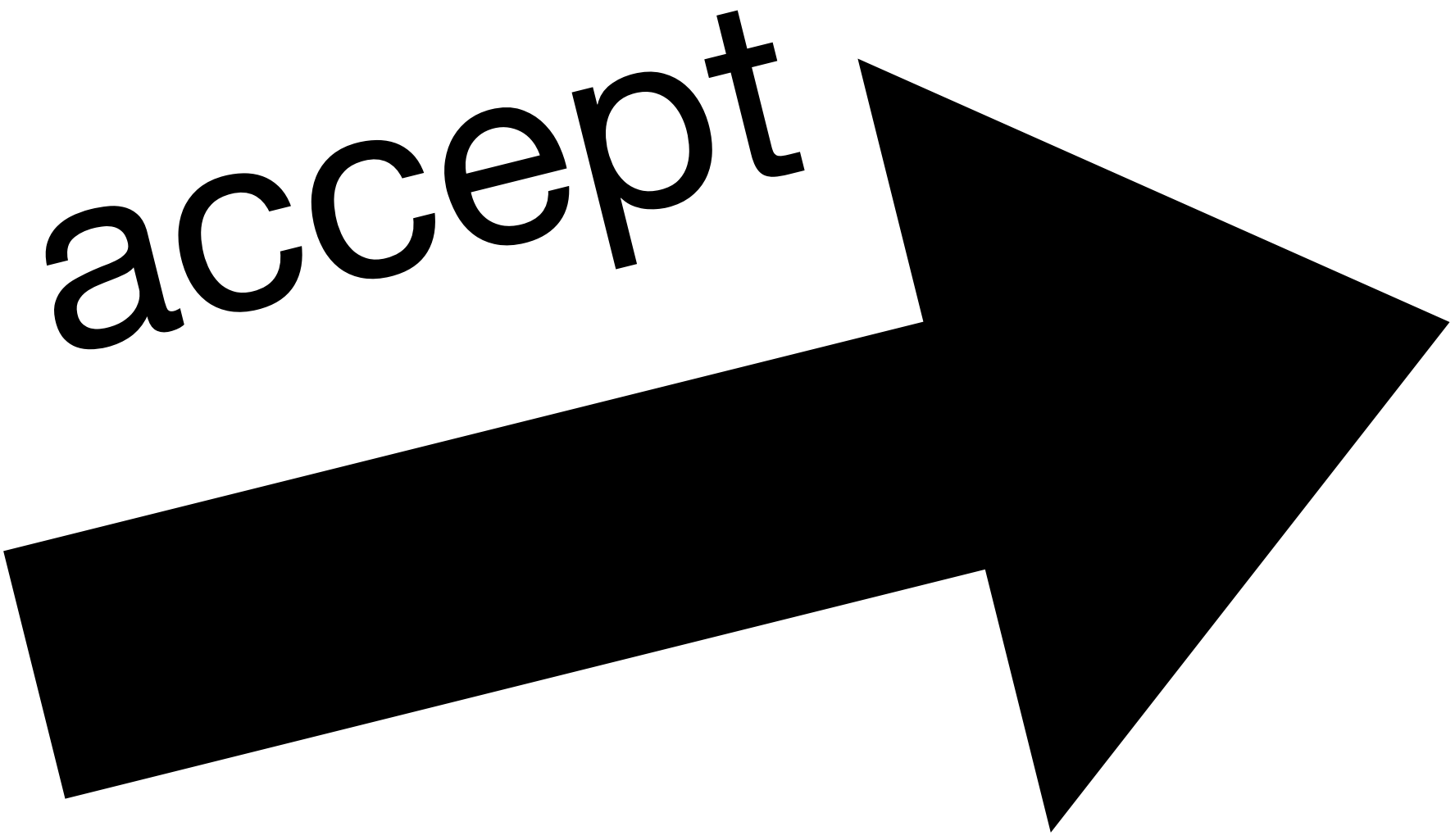
- same tradeoff as in MCMC

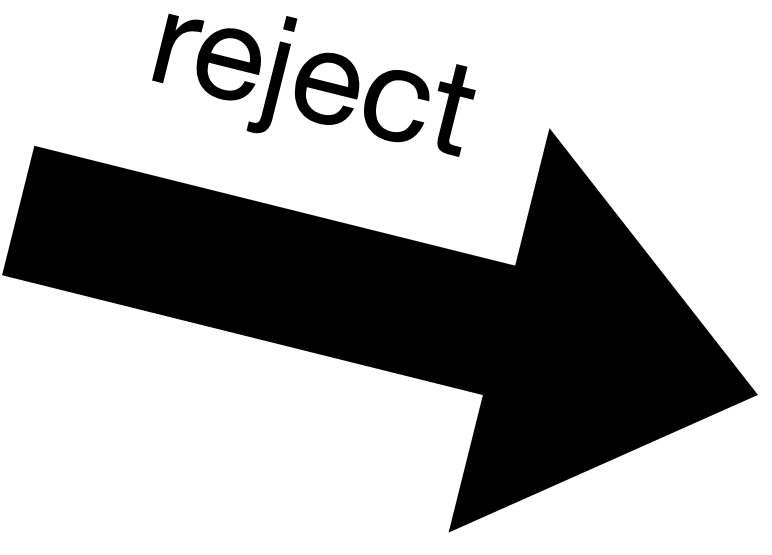
- only have **one** step

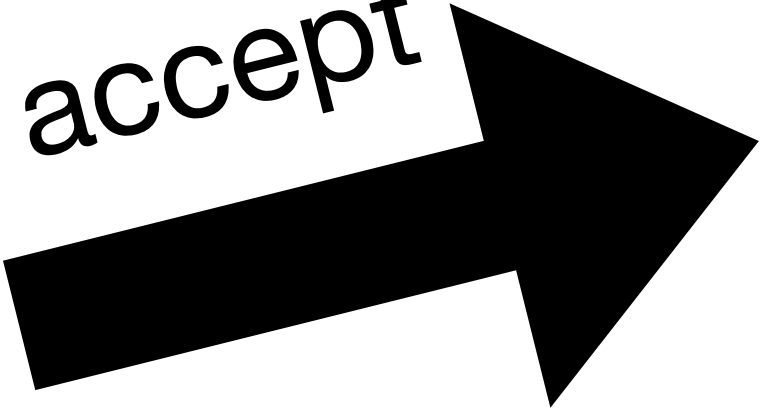
Recall: want dependence between $\tilde{X}_j$ and X_j low for power

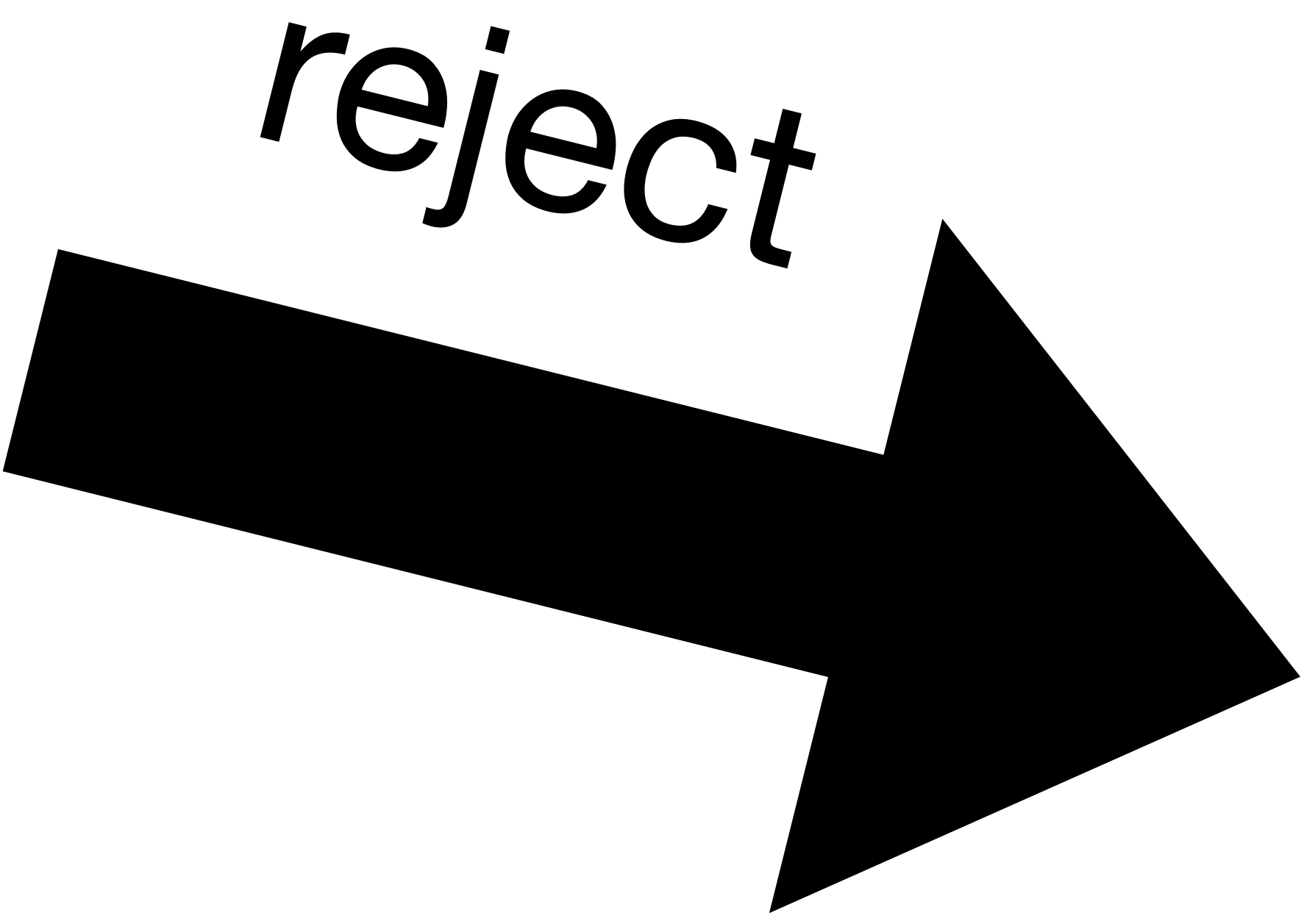
- if proposal too close, $\tilde{X}_j$ must be close to X_j

- if rejection rate high, $\tilde{X}_j$ close to X_j most of the time

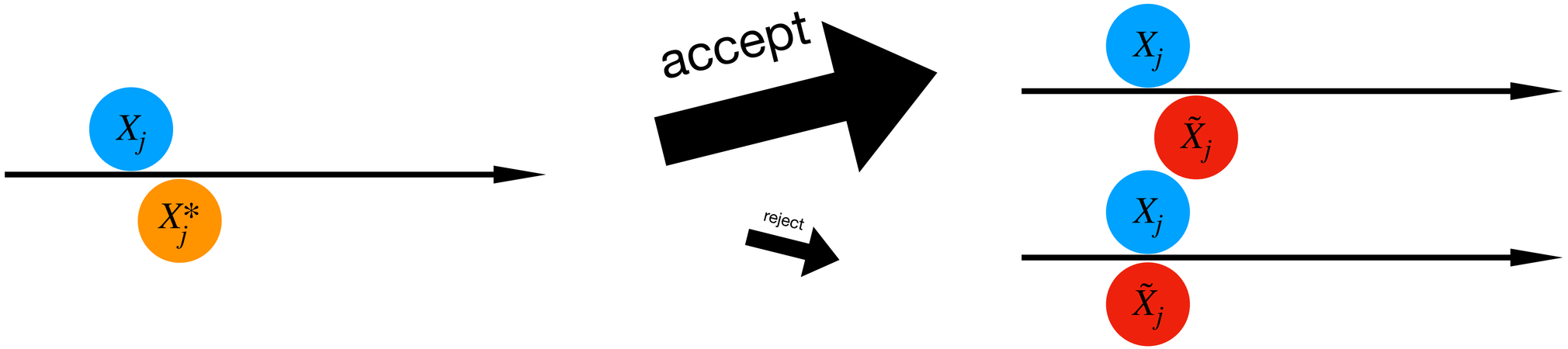

accept


reject


accept


reject

Recall: want dependence between $\tilde{X}_j$ and X_j low for power



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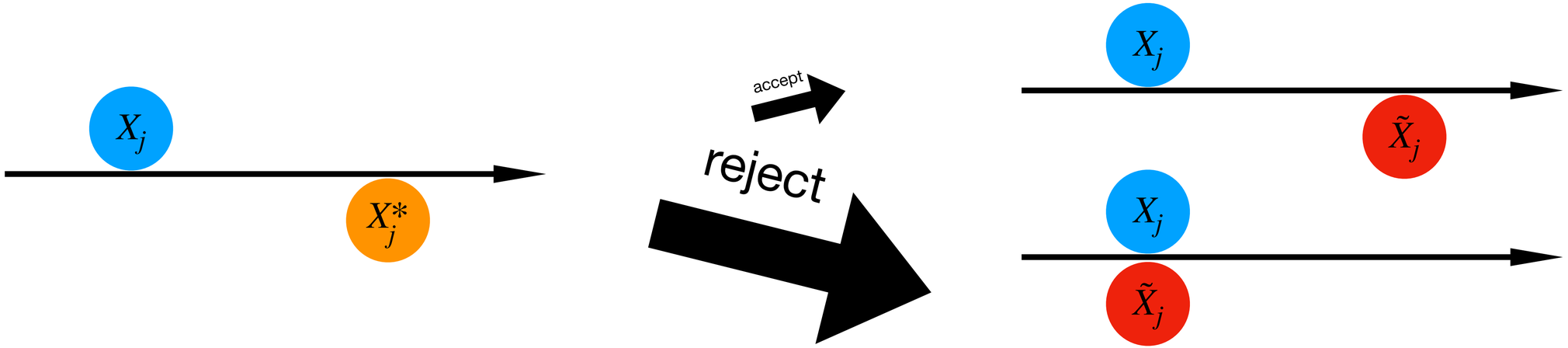
- same tradeoff as in MCMC
- only have **one** step



Covariance-guided proposal