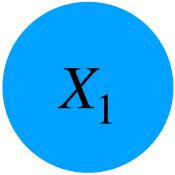
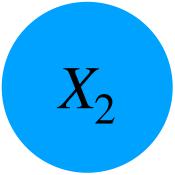
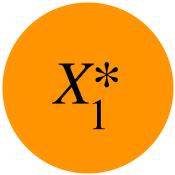
Metropolized knockoff sampling (Metro)

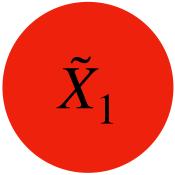






target: $p(X_1 | X_{-1})$



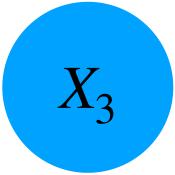


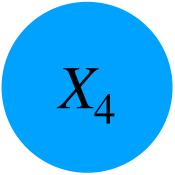


propose



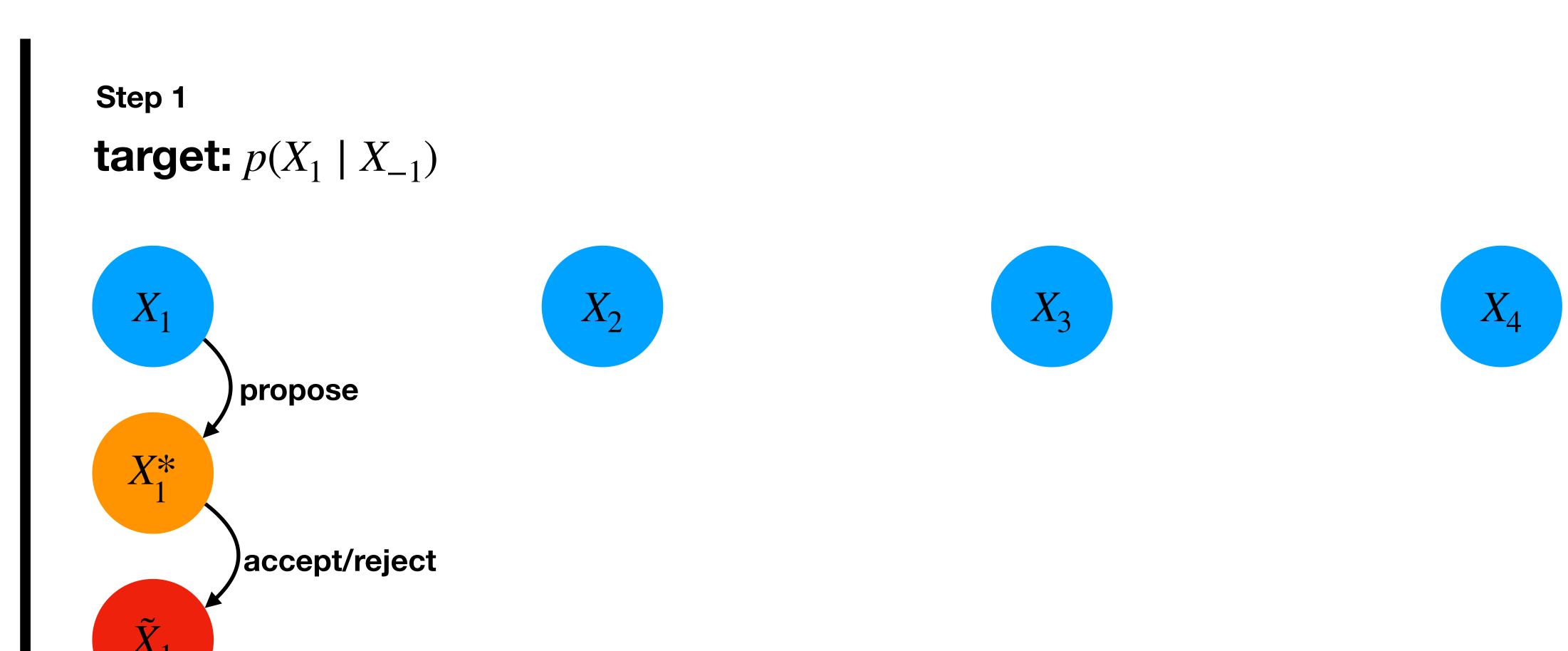
accept/reject



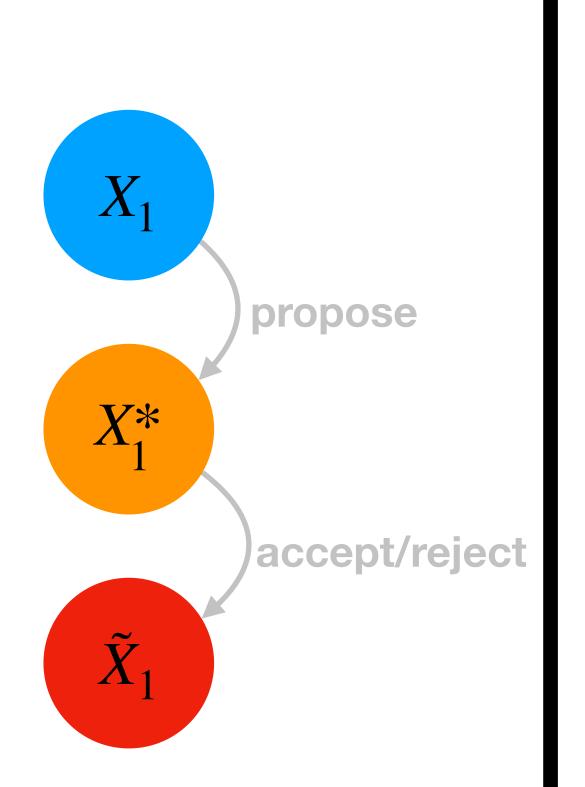


Ω _

Metropolized knockoff sampling (Metro)



Metropolized knockoff sampling (Metro)



Step 2

target: $p(X_2 \mid X_{-2}, X_1^*, \tilde{X}_1)$

 X_2

