

**Metropolized knocking (Metro)**







Keep (condition on) the proposals in the process  
to avoid intractable integrals in the target distributions

Drop them at the end



**time complexity:  $O(2^p)$**

**Metropolis**

- discrete and/or continuous  $X$

• includes all kinds of sampling methods

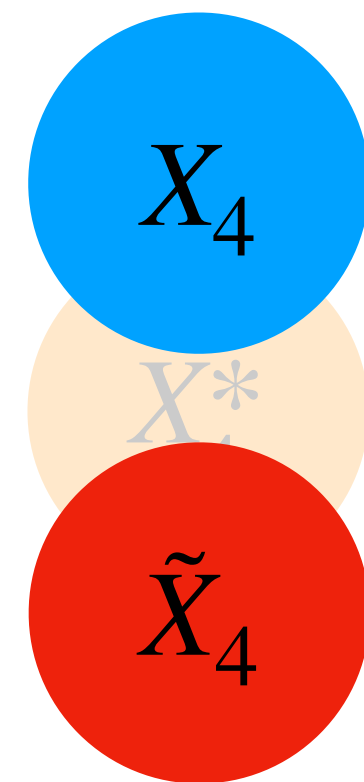
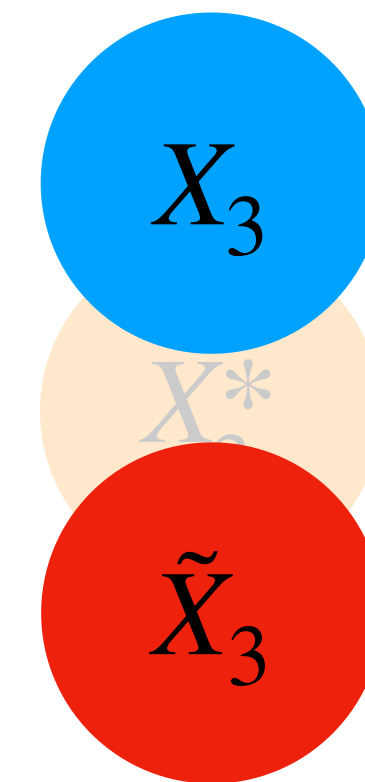
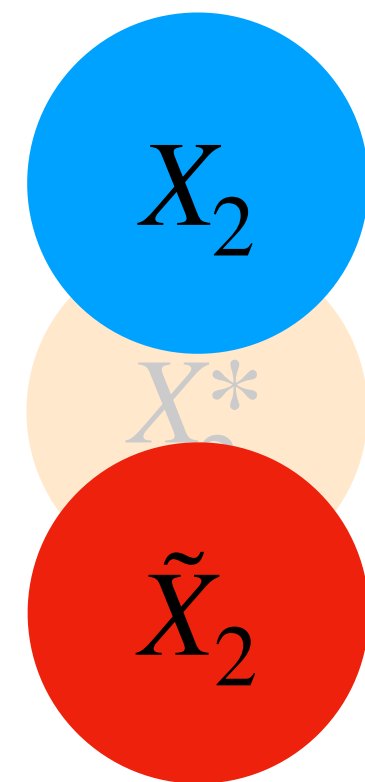
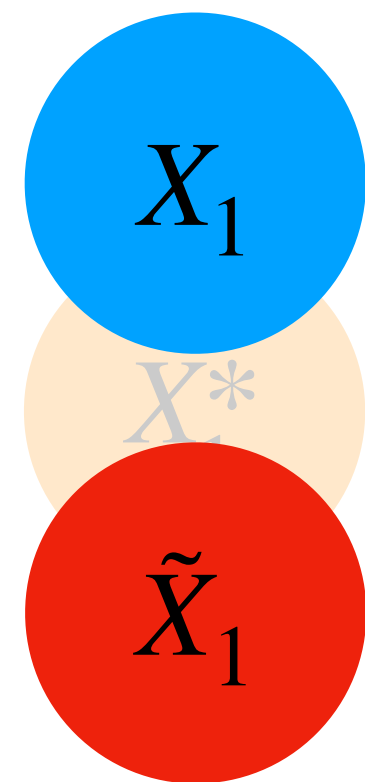
# Metropolized knockoff sampling (Metro)

Keep (condition on) the proposals in the process  
to avoid intractable integrals in the target distributions

Drop them at the end

## Metro is universal

- discrete and/or continuous  $X$
- includes **all** knockoff sampling methods



**time complexity:**  $O(2^p)$

# Time complexity