表 5.2: 在模型(5.6)的设置下，Langevin-Hastings 算法和 HMC 算法的比较

	true(init)	mean	var	2.5%	25%	50%	75%	97.5%	N	time(s)
α	0.5(1.201)	0.527	0.418	-0.759	0.189	0.514	0.855	1.864	36	642.66
ϕ	0.2(0.420)	0.401	0.052	0.100	0.240	0.360	0.520	0.960		
σ^2	2.0(1.038)	1.311	0.660	0.365	0.766	1.081	1.584	3.562		
α	0.5(1.211)	0.866	1.517	-1.610	0.059	0.870	1.666	3.159	64	883.76
ϕ	0.2(0.480)	0.682	0.073	0.300	0.480	0.640	0.820	1.380		
σ^2	2.0(2.232)	3.932	2.594	1.667	2.800	3.642	4.744	7.740		
α	0.5(0.189)	0.323	0.657	-1.449	-0.124	0.416	0.812	1.831	100	1223.28
ϕ	0.2(0.540)	0.617	0.085	0.220	0.400	0.560	0.785	1.320		
σ^2	2.0(1.395)	1.479	0.498	0.545	0.941	1.352	1.822	3.195		
α	0.5(0.335)	0.483	0.310	-0.608	0.094	0.488	0.851	1.613	36	11.25
ϕ	0.2(0.066)	0.631	0.036	0.362	0.501	0.602	0.722	1.090		
σ^2	2.0(0.347)	1.370	0.298	0.455	0.977	1.317	1.714	2.566		
α	0.5(1.021)	0.498	0.402	-0.775	0.082	0.534	0.917	1.798	64	113.04
ϕ	0.2(0.370)	0.385	0.003	0.285	0.343	0.380	0.422	0.509		
σ^2	2.0(2.610)	2.473	0.292	1.585	2.102	2.416	2.804	3.734		
α	0.5(0.613)	0.400	0.297	-0.723	0.062	0.415	0.767	1.412	100	272.58
ϕ	0.2(0.294)	0.299	0.005	0.181	0.243	0.289	0.343	0.465		
σ^2	2.0(1.724)	1.146	0.206	0.525	0.824	1.037	1.395	2.282		