



Figure 7: *Samples generated by random-walk Metropolis, Gibbs sampling, and NUTS. The plots compare 1,000 independent draws from a highly correlated 250-dimensional distribution (right) with 1,000,000 samples (thinned to 1,000 samples for display) generated by random-walk Metropolis (left), 1,000,000 samples (thinned to 1,000 samples for display) generated by Gibbs sampling (second from left), and 1,000 samples generated by NUTS (second from right). Only the first two dimensions are shown here.*