Variance of MH MCMC mean vs. block size - Dimensions=10
(1-σ error bars)

- plateau pick
- Step size: 3
- plateau variance ≈ 3.70e-04
- plateau pick
- plateau variance ≈ 4.19e-03
- plateau pick
- plateau variance ≈ 2.14e-01
- plateau pick
- plateau variance ≈ 1.47e+04
- blocking estimate
- blocking estimate
- blocking estimate
- blocking estimate

$\text{Var}[\hat{\mu}]$

Bin size L