

Region \mathcal{D}_1

- Evaluate
 1. Weight $w(x)$
 2. Base $g(x)$
 3. Majorized $\bar{w}_j(x)$,
 4. Constants $\bar{\xi}_1$ and $\underline{\xi}_1$
 5. Reweighted g_1
- Draw from g_1
- Bifurcate

Region \mathcal{D}_N

- Evaluate
 1. Weight $w(x)$
 2. Base $g(x)$
 3. Majorized $\bar{w}_j(x)$,
 4. Constants $\bar{\xi}_N$ and $\underline{\xi}_N$
 5. Reweighted g_N
- Draw from g_N
- Bifurcate

Proposal

- Compute density $h(x)$ or $h_0(x)$
- Draw from h
- Unnormalized target $f_0(x) = w(x)g(x)$
- Bound for probability of rejection

refine()

rejection()

x_1, \dots, x_n