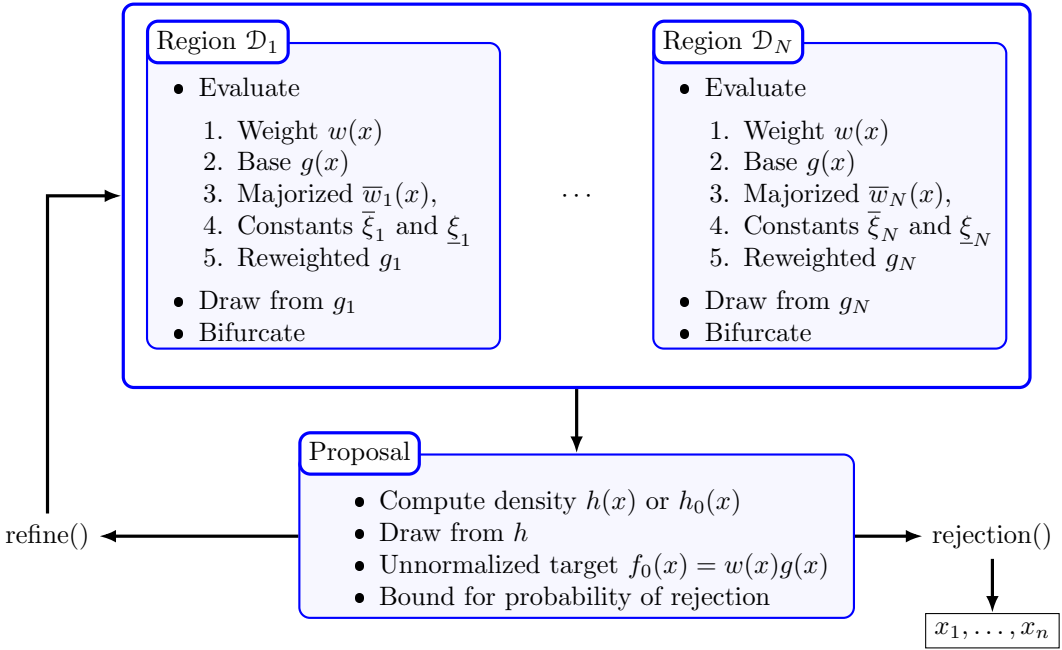
Region $\mathcal{D}_1$
Evaluate
1. Weight $w(x)$
2. Base $g(x)$
3. Majorized $\overline{w}_1(x)$,
4. Constants $\overline{\xi}_1$ and $\underline{\xi}_1$
5. Reweighted g_1
Draw from g_1
Bifurcate
$\cdots$
Region $\mathcal{D}_N$
Evaluate
1. Weight $w(x)$
2. Base $g(x)$
3. Majorized $\overline{w}_N(x)$,
4. Constants $\overline{\xi}_N$ 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()
$x_1, \ldots, x_n$