



2nd order sensitivities

Riemannian  
Manifold HMC

Riemannian  
Manifold MALA

1st order sensitivities

Galilean Monte Carlo

Metropolis-Adjusted Langevin Algorithm  
(MALA)

Hamiltonian Monte Carlo  
(HMC)

No-U-Turn Sampler  
(NUTS)

Gradient-free

Gradient-free HMC

MultiNest

dyPolyChord  
PolyChord

Dynamic nested sampling

Diffusive nested sampling

Slice sampling

Ellipsoidal nested sampling

Sequential Monte Carlo

Rejection nested sampling

Population MCMC

DiffeRential Evolution Adaptive Metropolis  
(DREAM)

Emcee hammer

Adaptive covariance MCMC  
(many varieties)

Differential evolution

Random Walk Metropolis

Delayed Rejection Adaptive Metropolis  
(DRAM)

Likelihood-free

Approximate Bayesian Computation  
(ABC)

Sequential Monte Carlo ABC

Markov chain Monte Carlo ABC

Key

Already included in PINTS

Ben

Lorcan

Allan

Daniel