

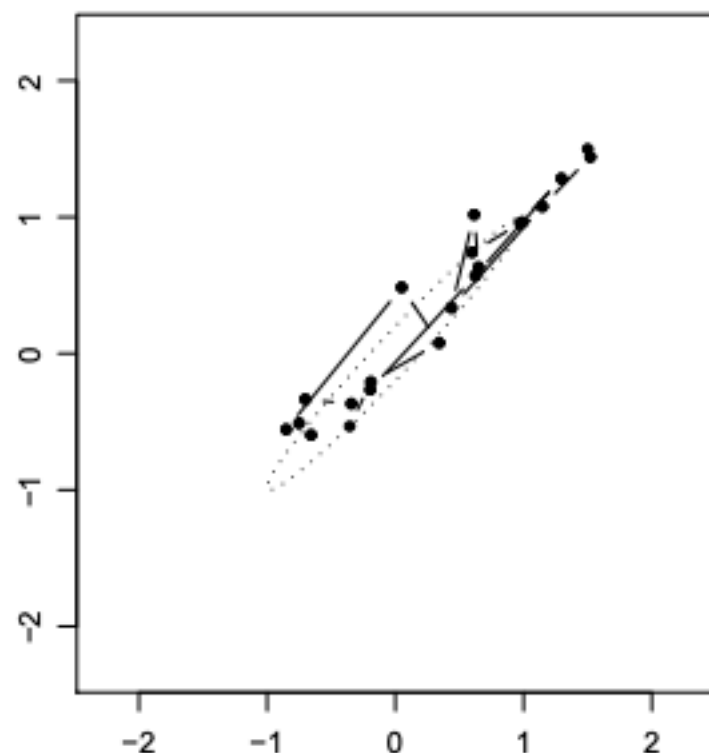
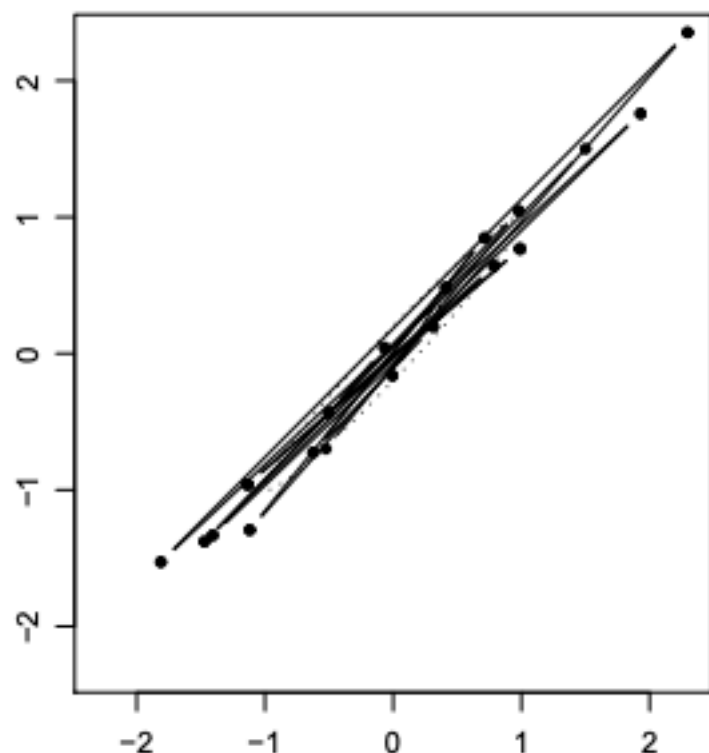
Random-walk Metropolis**Hamiltonian Monte Carlo**

Figure 4: Twenty iterations of the random-walk Metropolis method (with 20 updates per iteration) and of the Hamiltonian Monte Carlo method (with 20 leapfrog steps per trajectory) for a 2D Gaussian distribution with marginal standard deviations of one and correlation 0.98. Only the two position coordinates are plotted, with ellipses drawn one standard deviation away from the mean.