

```
function [conm,x,r,conma] = MH2(x0, m, d, sig2)
```

```
sig1=
step=100;
x(1)=x0;
%rej=0;
for n=1:step
    %Generate y from N(m, sigma1)
    y=normrnd(m,sig1);
    rho=min(1,exp(((x(n)-d)^2-(y-d)^2)/(2*sig2^2)));
    r(n)=rho;
    if rand()>rho
        x(n+1)=x(n);
        %rej=rej+1;
    else
        x(n+1)=y;
    end
end
conma=cumsum(x)./(1:step+1);
conm=conma(step+1);
```