PROBLEMS WITH MCMC

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- Often gets trapped in regions of high probability

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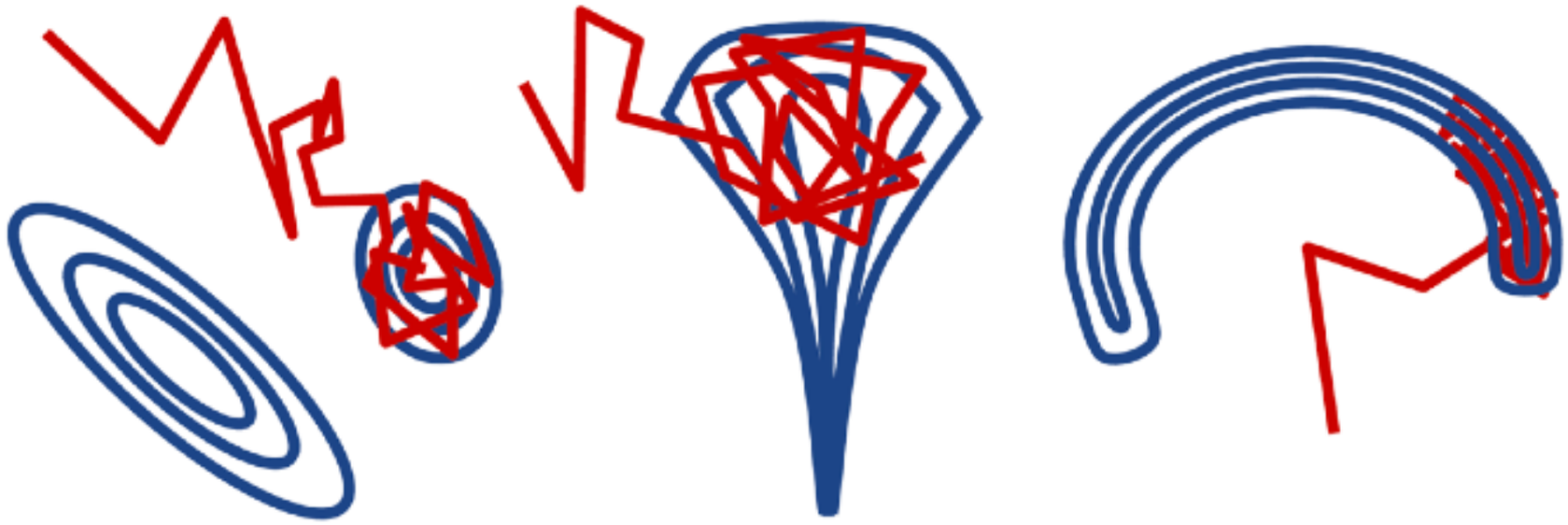

NORMALISING CONSTANT