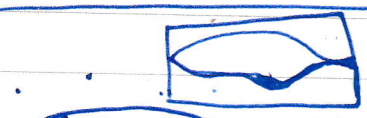
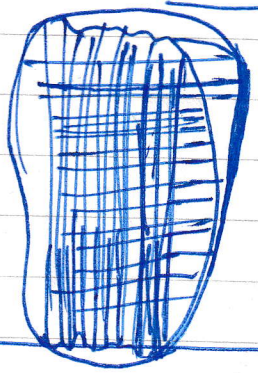
$$\Rightarrow \begin{pmatrix} f(t_0) \\ f''(t_0) \end{pmatrix} \Big| f'(t_0)=0 \sim N\left(0, \begin{bmatrix} 1 & \gamma \\ \gamma & \Delta - \lambda^4\omega^2 \end{bmatrix}\right)$$

$\Rightarrow$ depends on two parameters ie γ, $\Delta - \lambda^4\omega^2$.

QQ: could importance sample if u were high.
QQ: can that be applied in Tuo's case?





Would be good to test in 1D

Now in the χ^2 case, less trivial to get a $u = \sum X_i^2$.

have $\nabla^2 u / u, \nabla u = 0 \sim 2(p - u\Lambda + u^{1/2}H)$

so can generate

from the joint distn $\begin{pmatrix} u \\ \nabla^2 u \end{pmatrix} \Big| \nabla u = 0$.

relatively easily.