X(t)

X(t-T)

X(t-(D-1)T)

We transform this original attractor into state-space vector with embedding dimension D and time lag T. Given , we can create the following state space: (lagged by T) based on

Parallel Tempering

There are R replicas, for each replica : The samples of from the stationary distribution are obtained by proposing from some distribution q(

* With corresponding stationary distribution, the pair (r, ) are jointly proposed and accepted/rejected according to M-H criterion.
* 

Langevin-Gradient

