

## 2.1 Step 1

## 2.2 figures

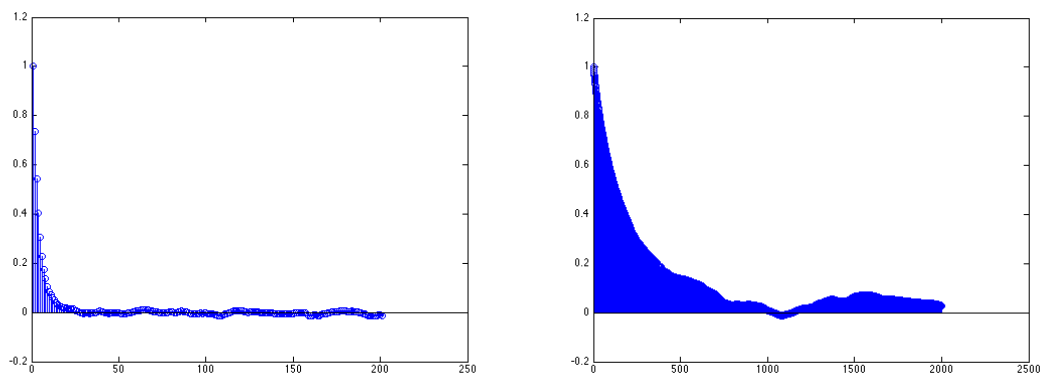


Figure 2.1: **RW-MH:  $\sigma=1$ (Left),  $\sigma=0.1$ (Right):** correlograms of the markov chain of 10,000 samples: when the variance parameter is smaller than an appropriate value, the convergence speed is much slower.

