Figure 2: Comparison between NUTS and our samplers for MVN model with identity covariance matrix: The x-axis in each plot corresponds to the desired accept probability δ of the primal-dual averaging algorithm. In the first row, y-axis is the minimum, mean, median and maximum of ESS per gradient for the parameters. ESS of samples of NUTS, eHMC, eHMCq and eHMCu is estimated by `effectiveSize` of R package `coda`.