

- Self-Normalized IS
- Weight-Control
  - Truncated IS
  - Pareto Smoothed IS
- Adaptive IS
  - Akyildiz and Míguez [2021]

## 1 Plan

## References

Ömer Deniz Akyildiz and Joaquín Míguez. Convergence rates for optimized adaptive importance samplers. *Statistics and Computing*, 31(2), 2021.