

Variances, $\text{Var}[I(t)]$

- Rejection Sampling
- Importance Sampling
- Combo

Number of Monte-Carlo samples, t

10^{-1}
 10^{-2}
 10^{-3}
 10^{-4}
 10^{-5}

10^1

10^2

10^3

10^4

10^5

10^6