

Figures for the Warwick PMCMC presentation

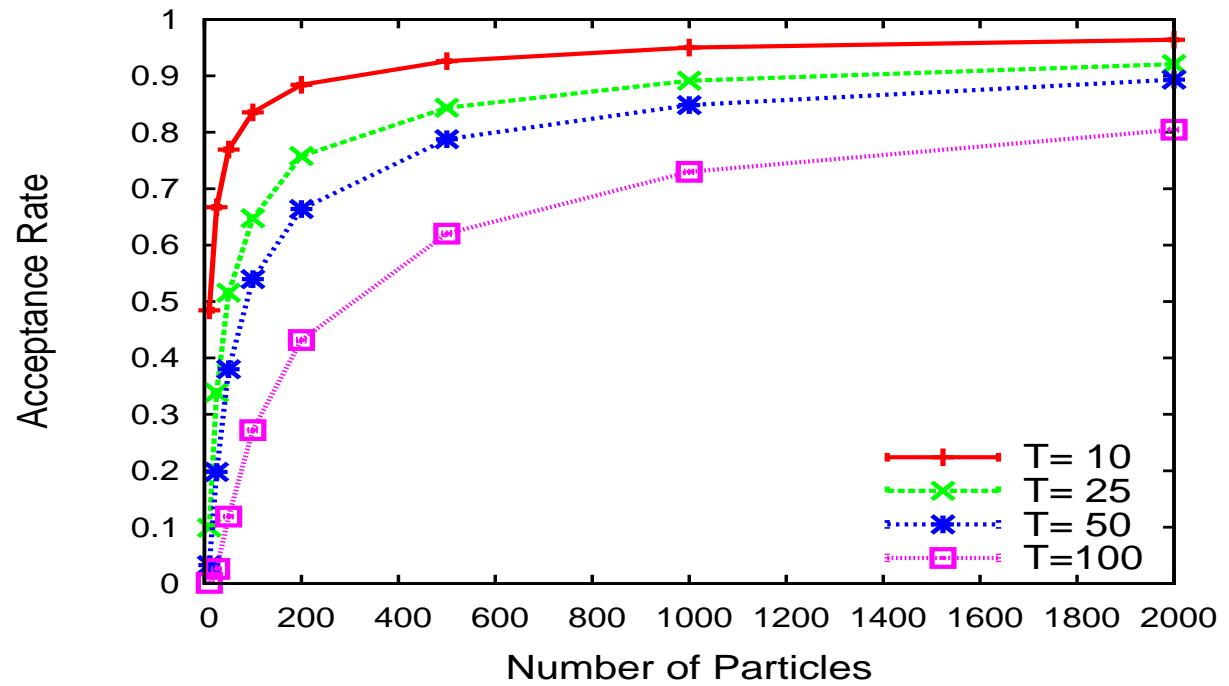


Figure 1: Average acceptance rate of the PIMH sampler as a function of N and T for $\sigma_v = 10$, $\sigma_w = 10$.

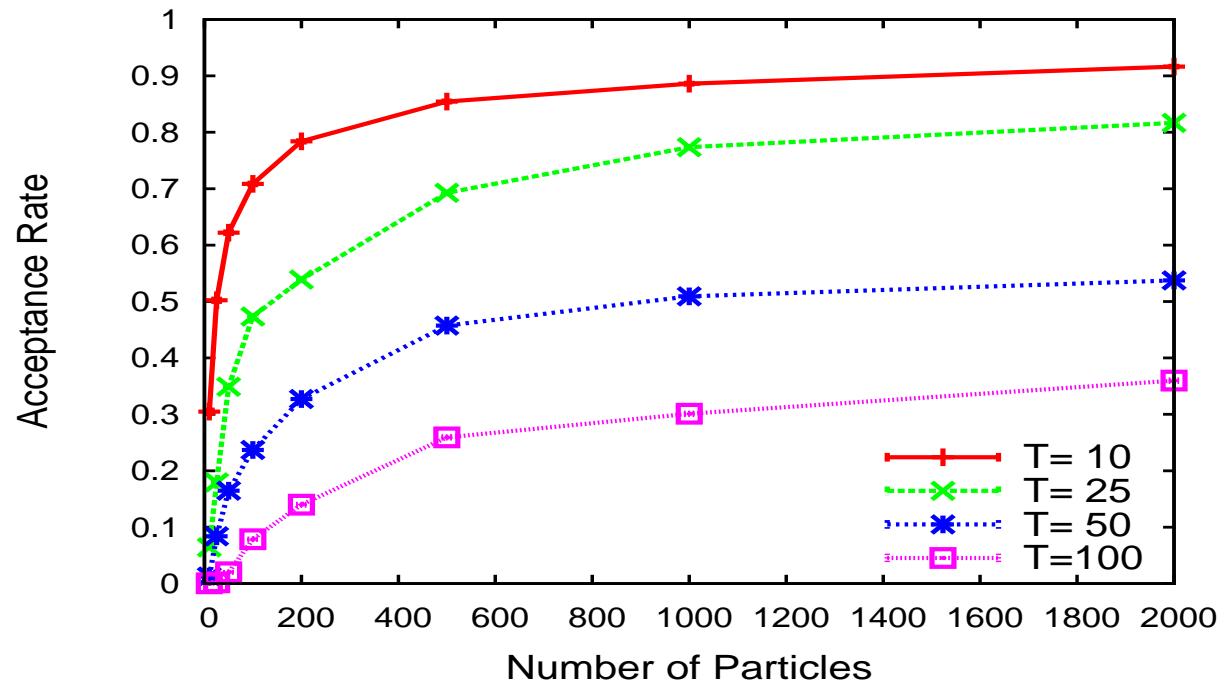


Figure 2: Average acceptance rate of the PIMH sampler as a function of N and T for $\sigma_v = 10$, $\sigma_w = 1$.

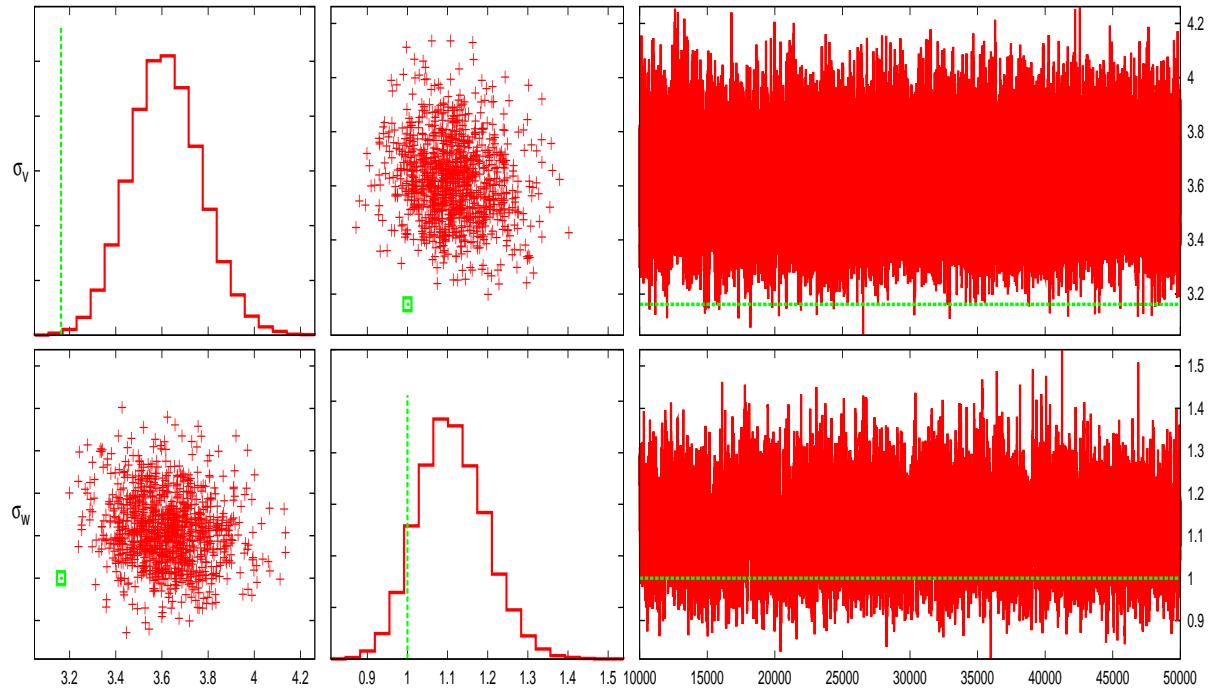


Figure 3: Approximations of $p(\sigma_V | y_{1:T})$ and $p(\sigma_W | y_{1:T})$ for the plain Gibbs sampler.

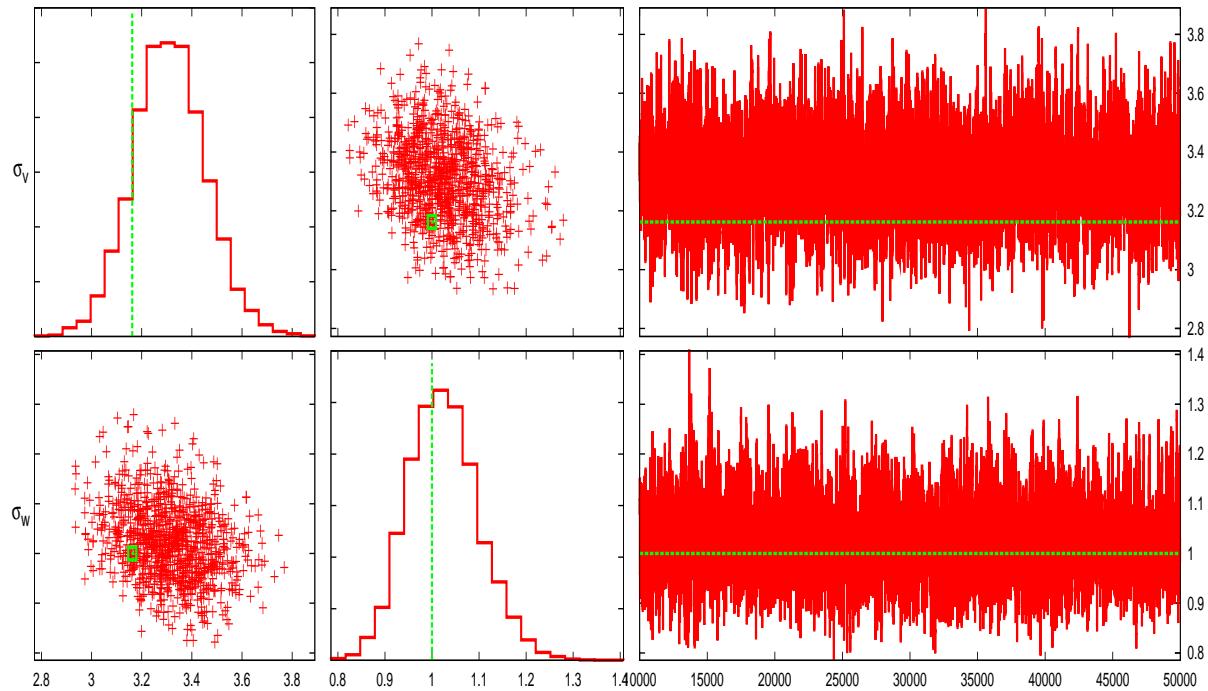


Figure 4: Approximations of $p(\sigma_V | y_{1:T})$ and $p(\sigma_W | y_{1:T})$ for the PMMH.

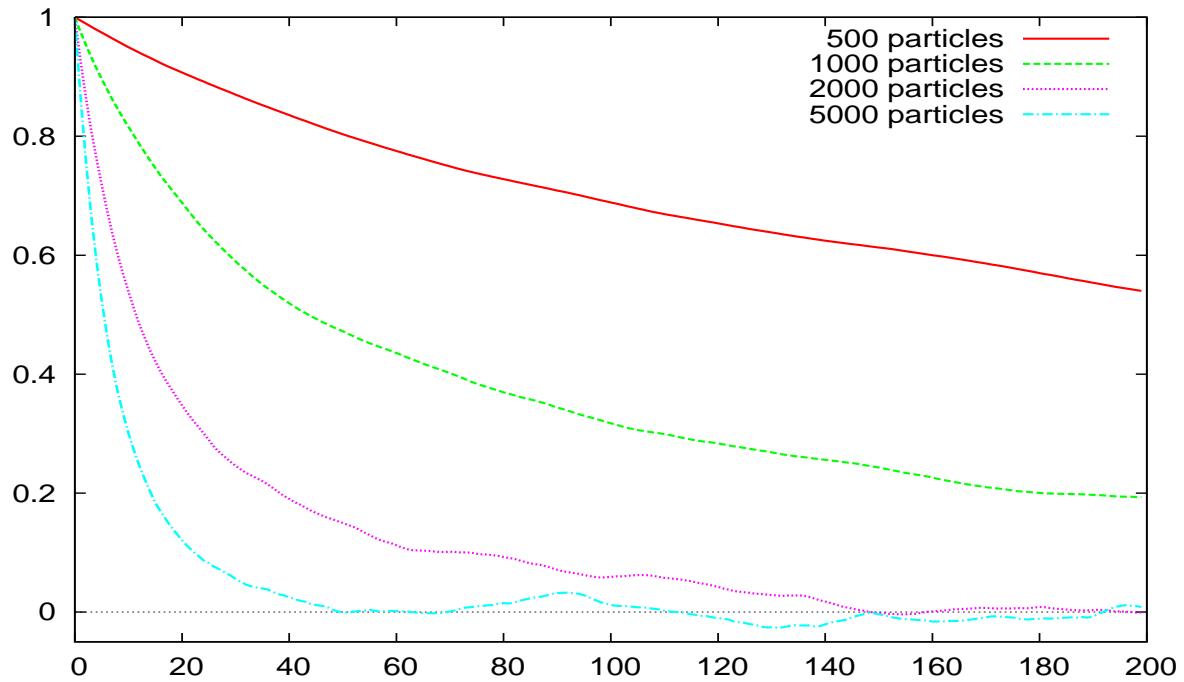


Figure 5: ACF of parameters s_V for the PMMH sampler as a function of N .

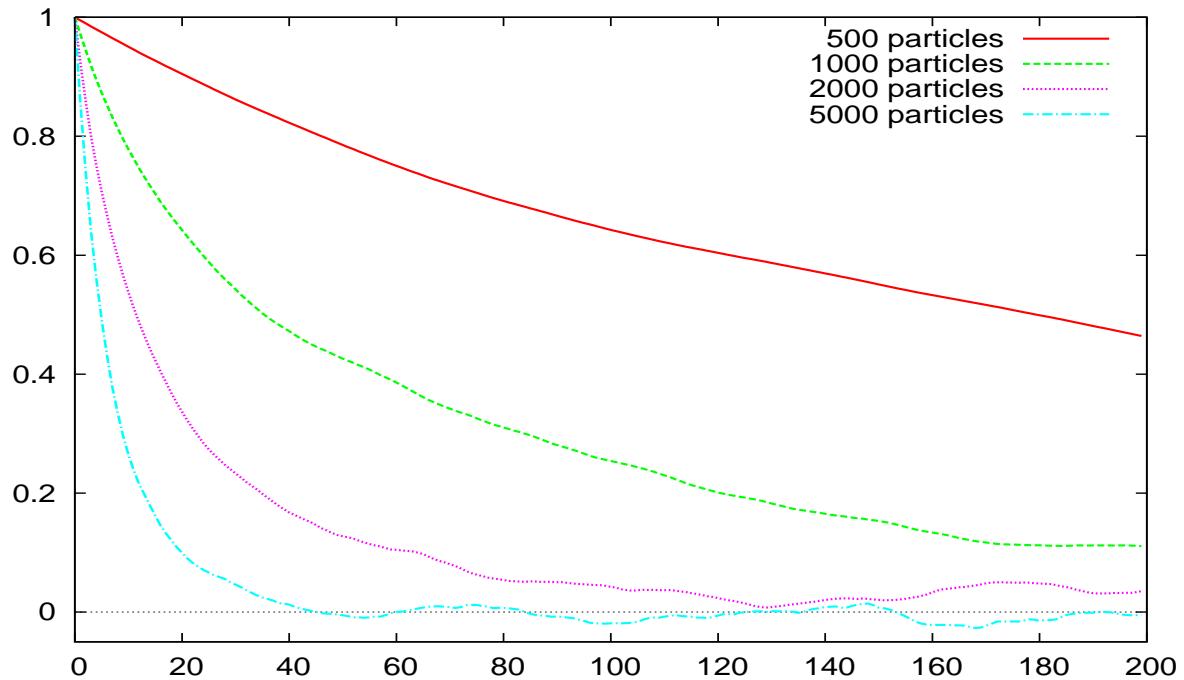


Figure 6: ACF of s_W for PMMH sampler as a function of N .

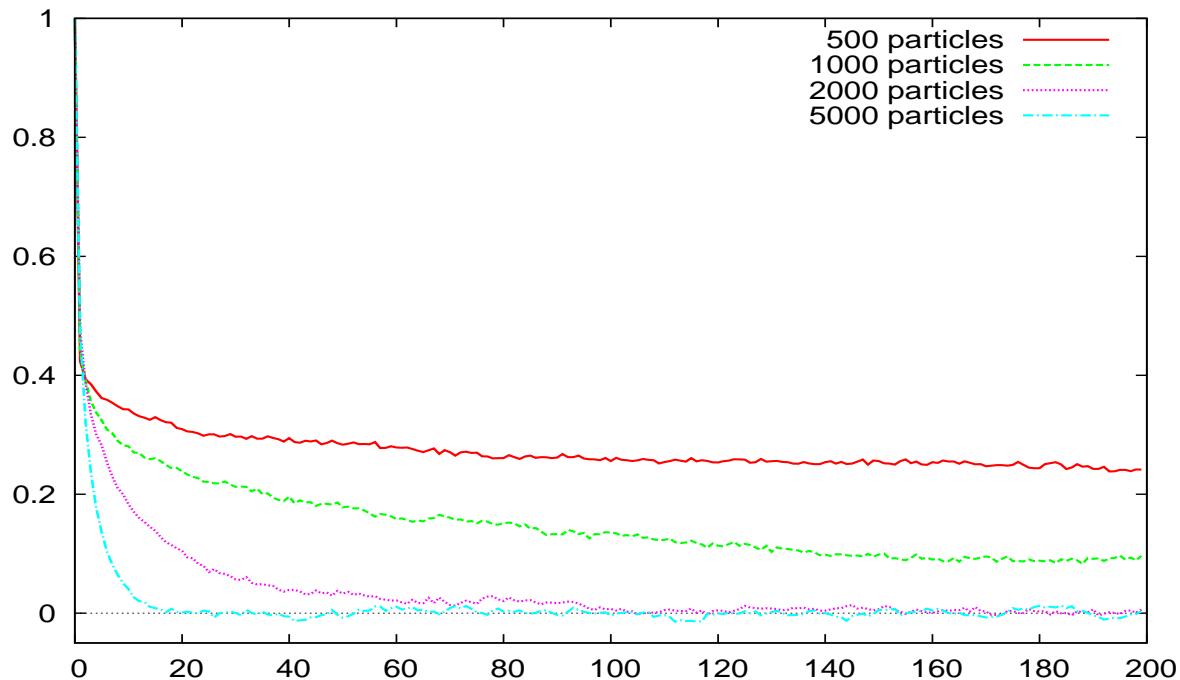


Figure 7: Evolution of parameter θ for the Langevin algorithm and Gaussian target distribution.

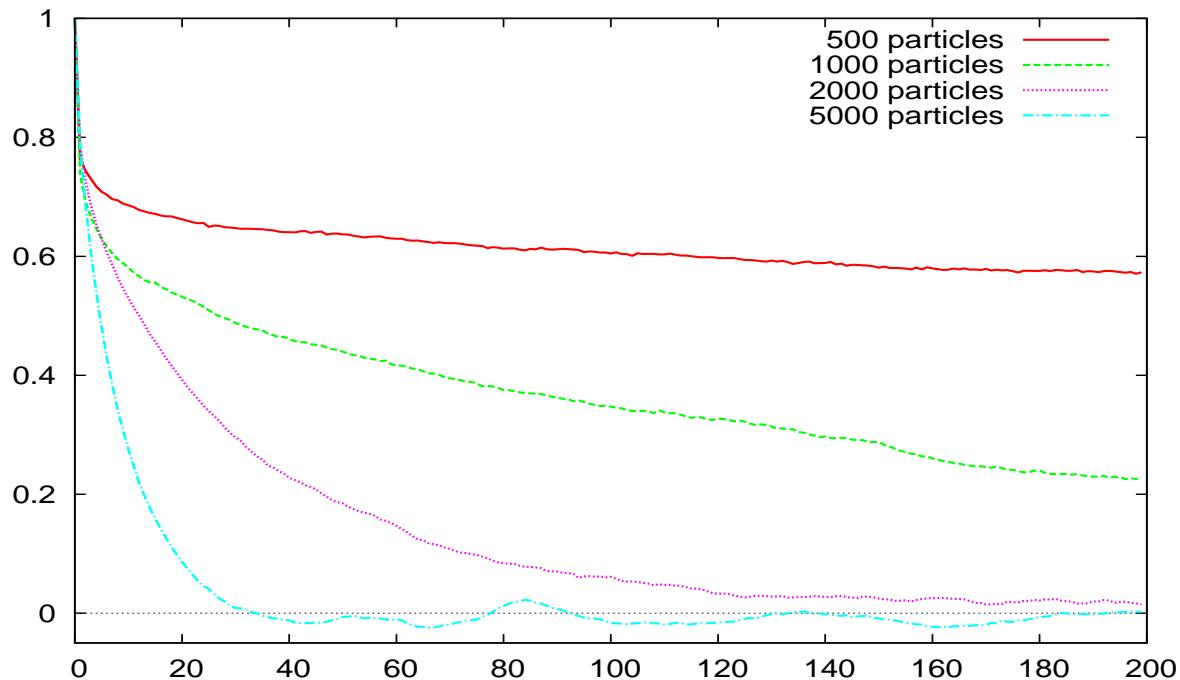


Figure 8: Evolution of parameter θ for the Langevin algorithm and Gaussian target distribution.

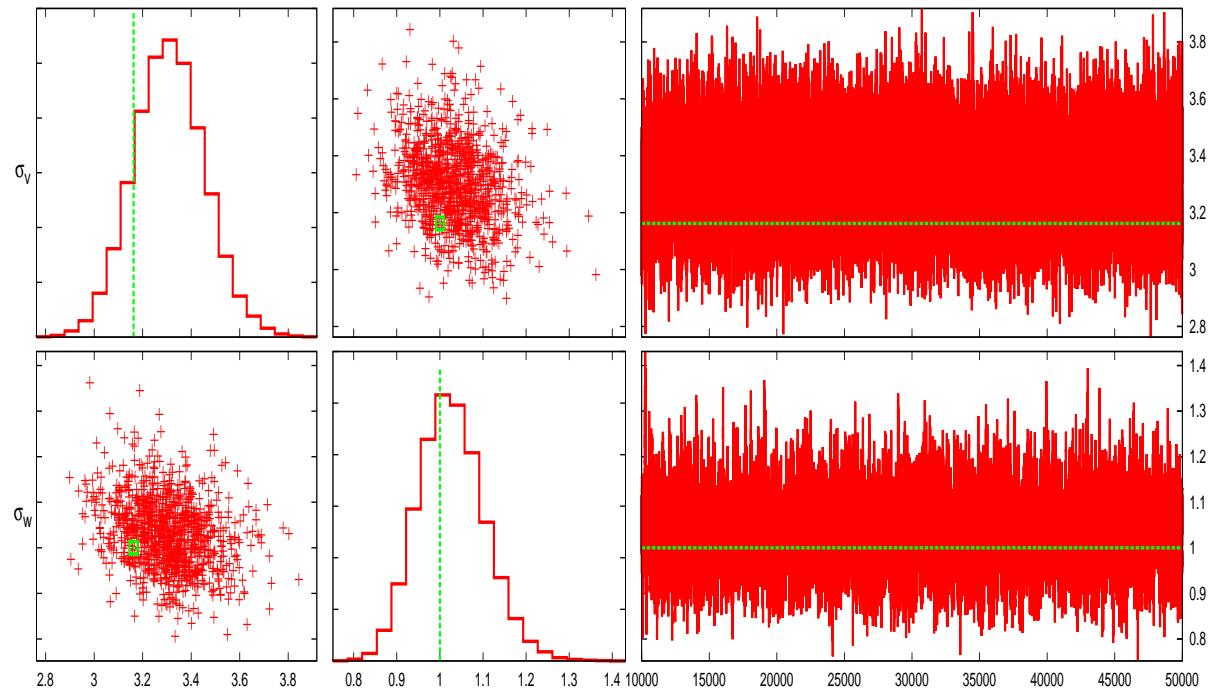


Figure 9: Results for the PG-MCMC.