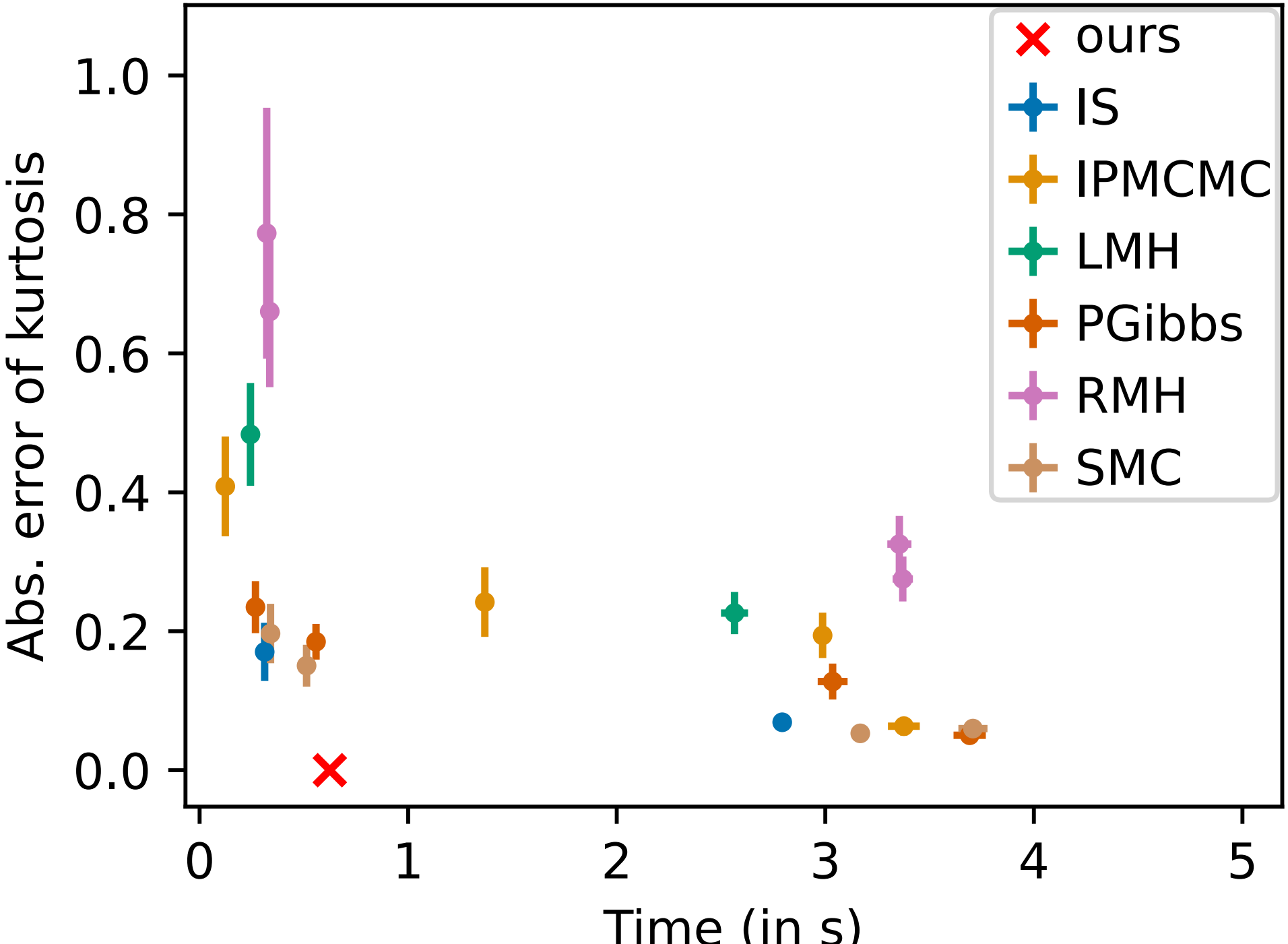
ours
IS
IPMCMC
LMH
PGibbs
RMH
SMC
Abs. error of kurtosis
1.0
0.8
0.6
0.4
0.2
0.0
0
1
2
3
4
5
Time (in s)