

Region  $\mathcal{D}_1$

- Evaluate
  1. Weight  $w(x)$
  2. Base  $g(x)$
  3. Majorized  $\bar{w}_j(x)$ ,
  4. Constants  $\bar{\xi}_1$  and  $\underline{\xi}_1$
  5. Reweighted  $g_1$
- Draw from  $g_1$
- Bifurcate

Region  $\mathcal{D}_N$

- Evaluate
  1. Weight  $w(x)$
  2. Base  $g(x)$
  3. Majorized  $\bar{w}_j(x)$ ,
  4. Constants  $\bar{\xi}_N$  and  $\underline{\xi}_N$
  5. Reweighted  $g_N$
- Draw from  $g_N$
- Bifurcate

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Proposal

- Compute density  $h(x)$  or  $h_0(x)$
- Draw from  $h$
- Unnormalized target  $f_0(x) = w(x)g(x)$
- Bound for probability of rejection

refine()

rejection()

$x_1, \dots, x_n$