



Cristian ; 1th, 2024.

Foundations 4 Of 5 1 Monte Carlo: Importance Sampling Foundations 4 Of 5 8 Beyond Variance Chatterjee & Diaconis (2015) show That We Need  $N \sim \exp(\text{KL Distance } P, Q)$  for Generic  $f$ . They Use  $E Q(j \wedge Q J)$  And  $P Q(j \wedge Q J > )$  Instead Of  $\text{Var } Q(\wedge Q)$ . 95% Confidence Taking  $= :025$  In Their Theorem 1.2 Shows That We Succeed With  $N > 6:55 \cdot 10^{12} \exp(\text{KL})$ : Similarly, Poor Results Are Very Likely For  $N$  much 3th, 2024

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