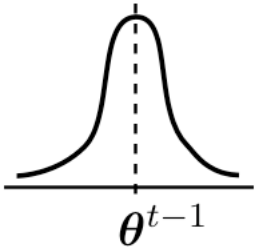
Step 1: Pick candidate $\boldsymbol{\theta}^*$ from jumping distribution



Step 2: Compute acceptance ratio

$$\frac{\mathcal{K}(\boldsymbol{\theta}^*|\mathbf{Y}_T)}{\mathcal{K}(\boldsymbol{\theta}^{t-1}|\mathbf{Y}_T)}$$

Step 3: Accept or discard candidate

Candidate	Value
θ^1	θ^1
θ^2	θ^1
θ^3	θ^3
⋮	⋮

Step 4: Build "histogram" of values