

**Figure S1. Performance analysis for the original RMHMC for ODE models and two steady state data adapted HMC algorithms**

$p(\theta)$	model	size		Riemannian Manifold			HMC
				RMHMC	NR-RMHMC	NR-HMC	
u	MAPK	$2 \times 2$	$v$ in $s^{-1}$	$0.312 \pm 0.015$	$0.811 \pm 0.040$	$4.19 \pm 0.29$	$0.682 \pm 0.088$
			$v_r$	1	$2.60 \pm 0.25$	$13 \pm 2$	$2.19 \pm 0.39$
			$\tau_{\text{int.,}L}$	$1.491 \pm 0.070$	$1.633 \pm 0.080$	$3.60 \pm 0.24$	$16 \pm 2$
u	Mma	$3 \times 6$	$v$ in $s^{-1}$	$(5.8 \pm 1.0) \times 10^{-4}$	$(1.35 \pm 0.24) \times 10^{-2}$	$0.376 \pm 0.065$	$(2.46 \pm 0.86) \times 10^{-2}$
			$v_r$	1	$23 \pm 8$	$640 \pm 230$	$42 \pm 22$
			$\tau_{\text{int.,}L}$	$18 \pm 3$	$19 \pm 3$	$17 \pm 3$	$42 \pm 15$
u	Mifa	$6 \times 14$	$v$ in $s^{-1}$	$< 9 \times 10^{-6}$	$(1.69 \pm 0.25) \times 10^{-2}$	$(4.92 \pm 0.75) \times 10^{-1}$	$(5.2 \pm 1.3) \times 10^{-3}$
			$v_r$	1	$> 1930 \pm 290$	$> 55000 \pm 8000$	$> 580 \pm 150$
			$\tau_{\text{int.,}L}$	NA	$11 \pm 2$	$12 \pm 2$	$42 \pm 10$
i	Mifa	$6 \times 14$	$v$ in $s^{-1}$	NA	$(2.36 \pm 0.12) \times 10^{-1}$	$(1.76 \pm 0.41) \times 10^{-1}$	$(4.5 \pm 1.3) \times 10^{-3}$
			$v_r$	NA	$52 \pm 18$	$39 \pm 20$	1
			$\tau_{\text{int.,}L}$	NA	$0.87 \pm 0.04$	$36 \pm 8$	$62 \pm 17$
Newton Raphson							

The problem size is  $n \times m$ , where  $n$  is the number of state variables and  $m$  the number of parameters. The properties listed are the effective sampling speed  $v$ , relative speed  $v_r$ , and the integrated auto-correlation length  $\tau_{\text{int.,}L}$ . HMC with flat metric (last column) performs less efficient moves through parameter space, which sometimes results in higher auto-correlation. In our examples this efficiency loss is often compensated by lower computational costs. The last example, where we resampled the same  $6 \times 14$  model with an informative prior on half of the parameters, illustrates the advantages of Riemannian manifold methods over their non-Riemannian counterparts: NR-RMHMC is faster than NR-HMC. The sample sizes  $N$  for the various models: (MAPK)  $N = 20000$ , (Mma)  $N = 10000$ , (Mifa)  $N = 10000$ .