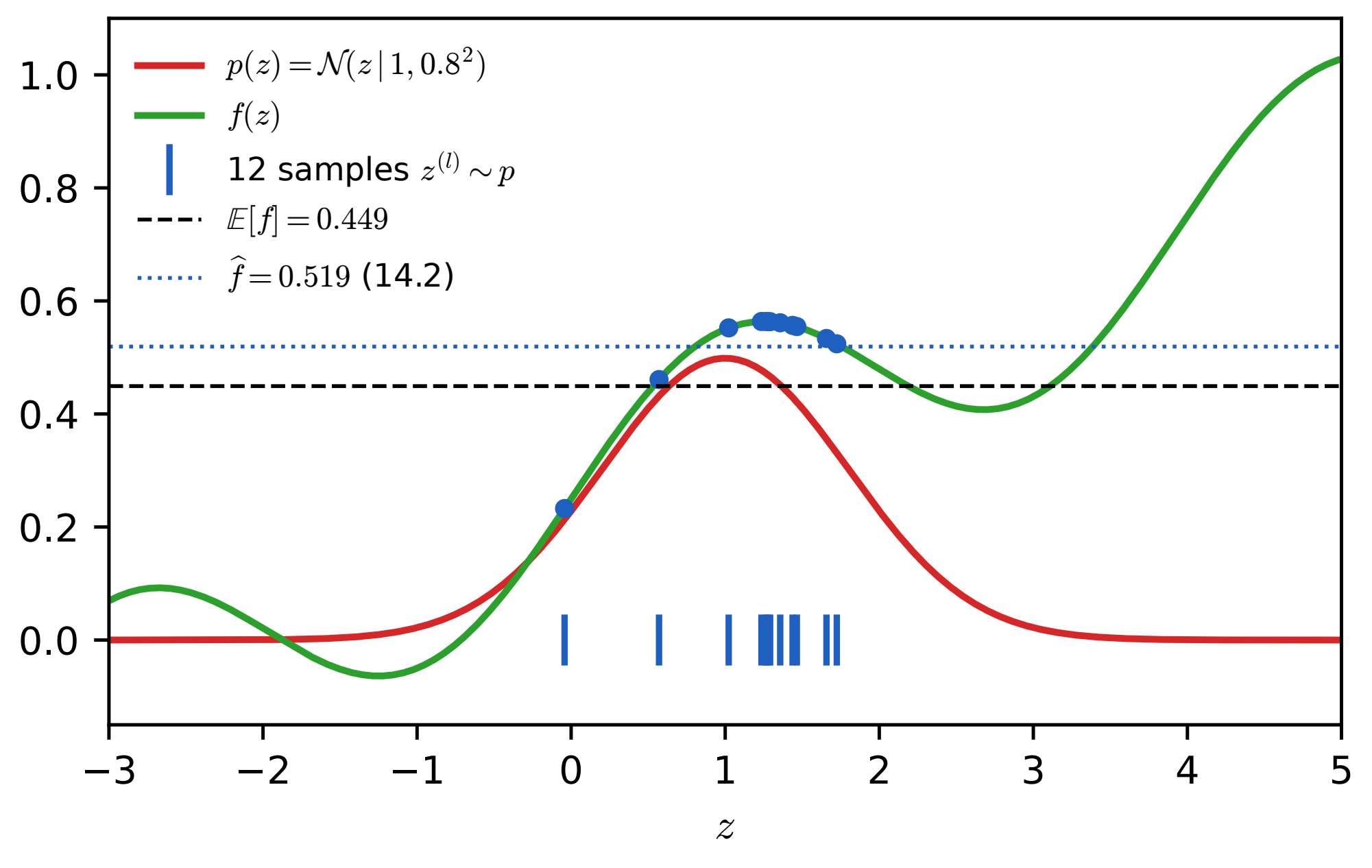

$p(z) = \mathcal{N}(z \mid 1, 0.8^2)$
$f(z)$
12 samples $z^{(l)} \sim p$
$\mathbb{E}[f] = 0.449$
$\widehat{f} = 0.519$ (14.2)
1.0
0.8
0.6
0.4
0.2
0.0
−3
−2
−1
0
1
2
3
4
5
z