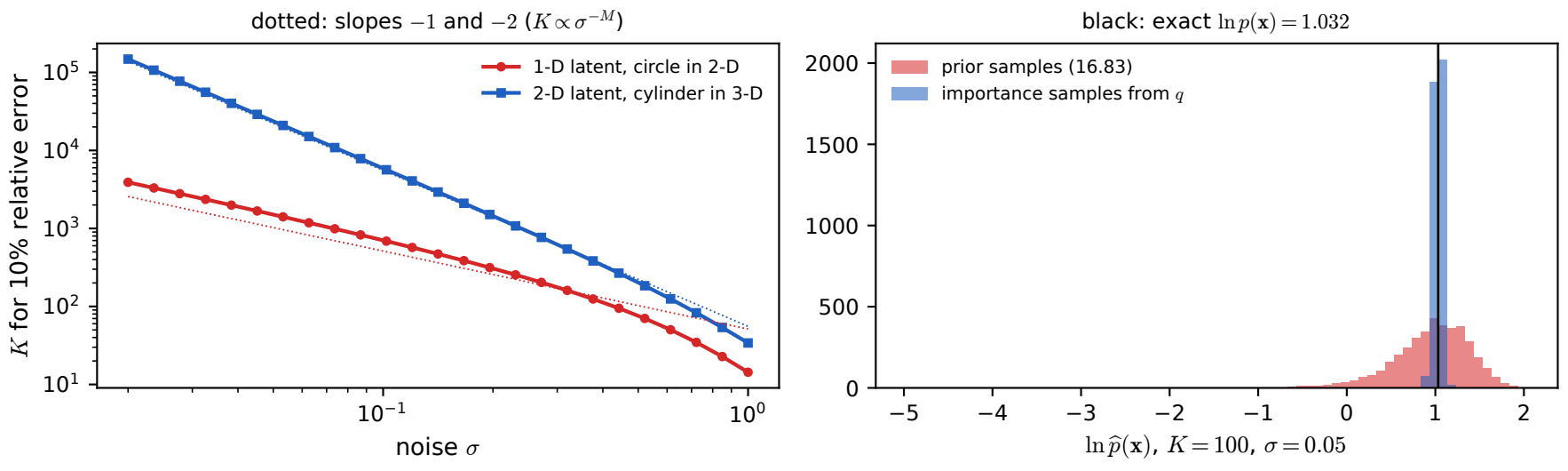

dotted: slopes -1 and -2 ($K \propto \sigma^{-M}$)
1-D latent, circle in 2-D
2-D latent, cylinder in 3-D
K for 10% relative error
noise σ
black: exact $\ln p(\mathbf{x}) = 1.032$
prior samples (16.83)
importance samples from q
$\ln \widehat{p}(\mathbf{x})$, $K = 100$, $\sigma = 0.05$