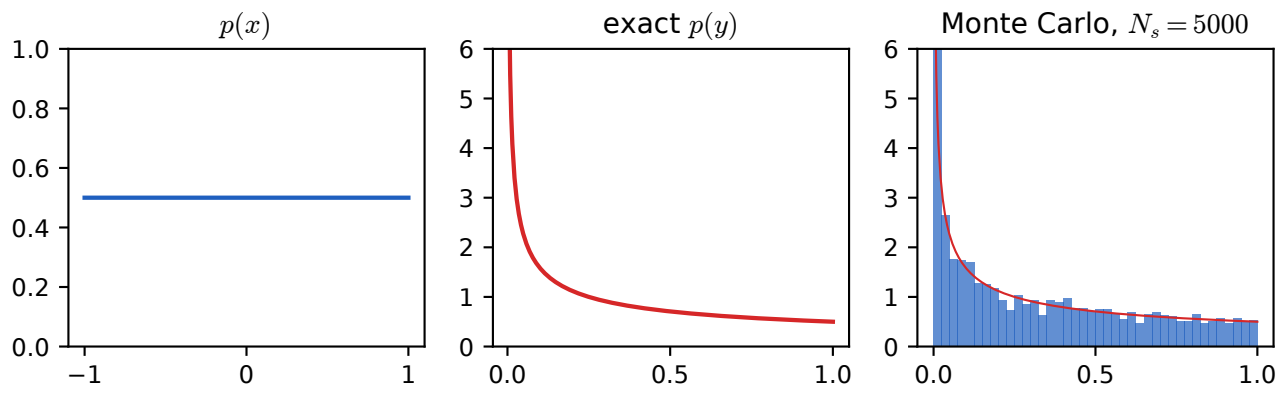

$p(x)$
1.0
0.8
0.6
0.4
0.2
0.0
−1
0
1
exact $p(y)$
6
5
4
3
2
1
0
0.0
0.5
1.0
Monte Carlo, $N_s = 5000$
6
5
4
3
2
1
0
0.0
0.5
1.0