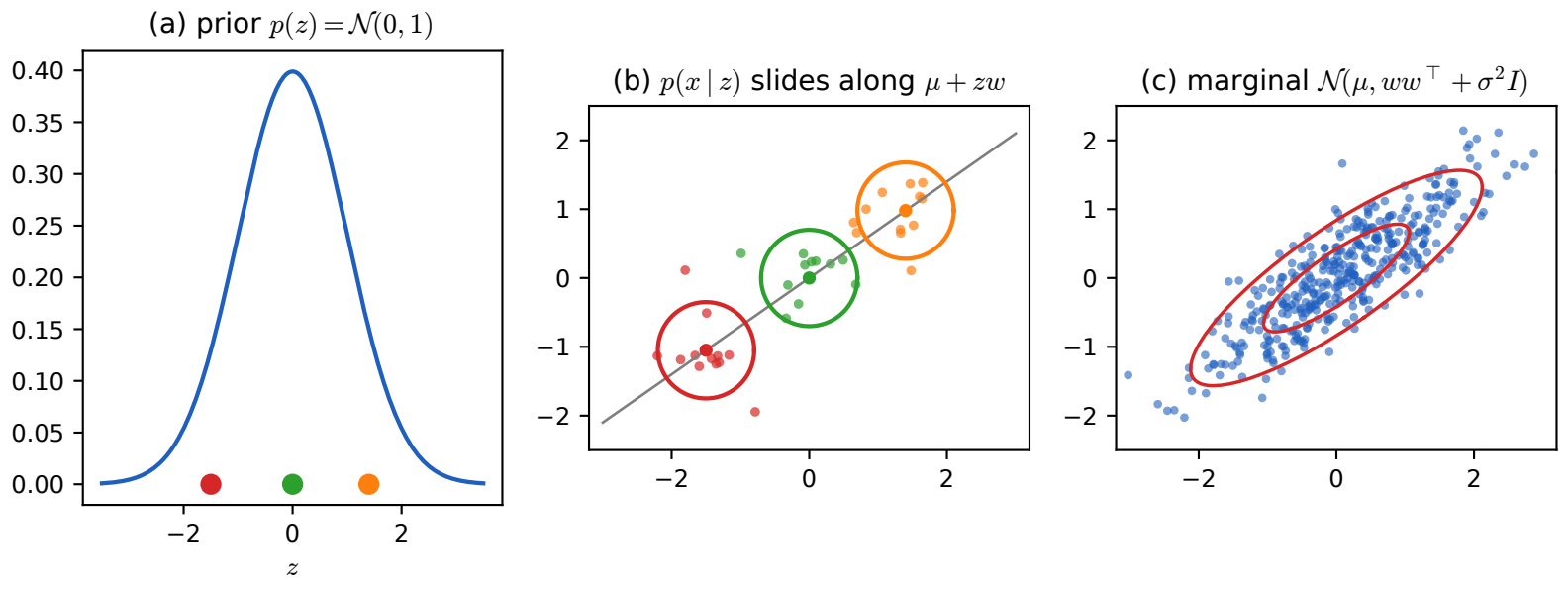

(a) prior $p(z) = \mathcal{N}(0, 1)$
0.40
0.35
0.30
0.25
0.20
0.15
0.10
0.05
0.00
−2
0
2
z
(b) $p(x \mid z)$ slides along $\mu + zw$
2
1
0
−1
−2
−2
0
2
(c) marginal $\mathcal{N}(\mu, ww^\top + \sigma^2 I)$
2
1
0
−1
−2
−2
0
2