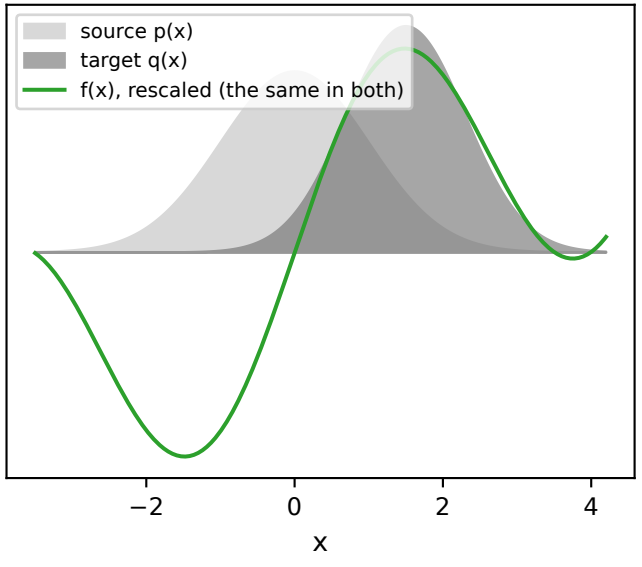
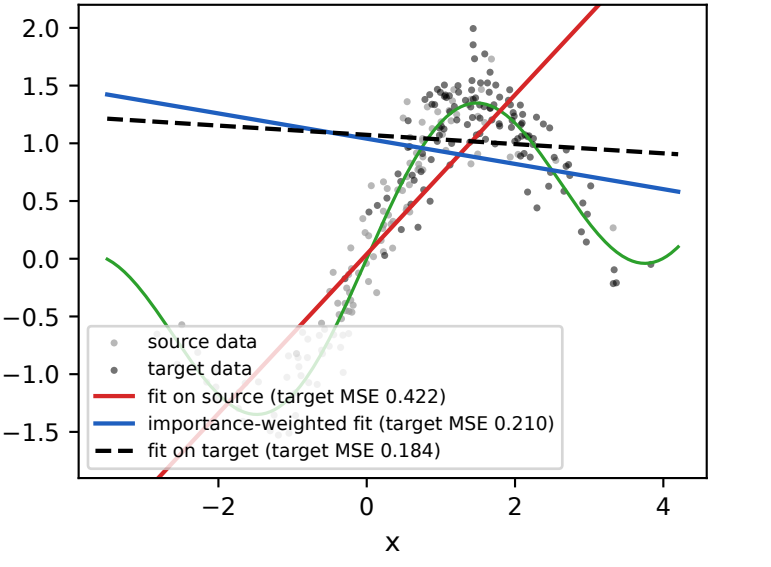

(a) the input distribution moves, f does not
source p(x)
target q(x)
f(x), rescaled (the same in both)
−2
0
2
4
x


(b) a line fitted to the source, and refitted with weights q/p
2.0
1.5
1.0
0.5
0.0
−0.5
−1.0
−1.5
source data
target data
fit on source (target MSE 0.422)
importance-weighted fit (target MSE 0.210)
fit on target (target MSE 0.184)
−2
0
2
4
x