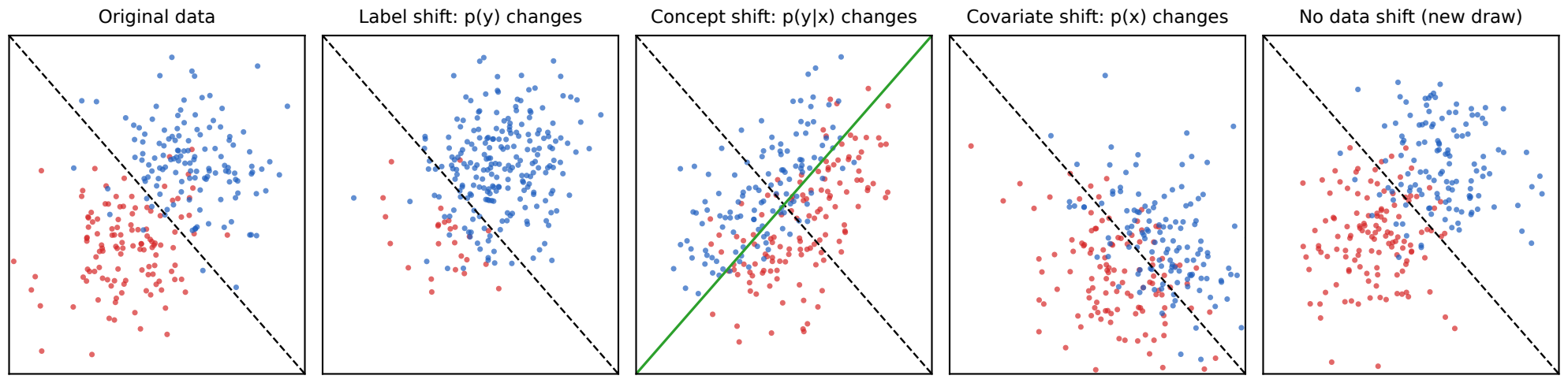

Original data
Label shift: p(y) changes
Concept shift: p(y|x) changes
Covariate shift: p(x) changes
No data shift (new draw)