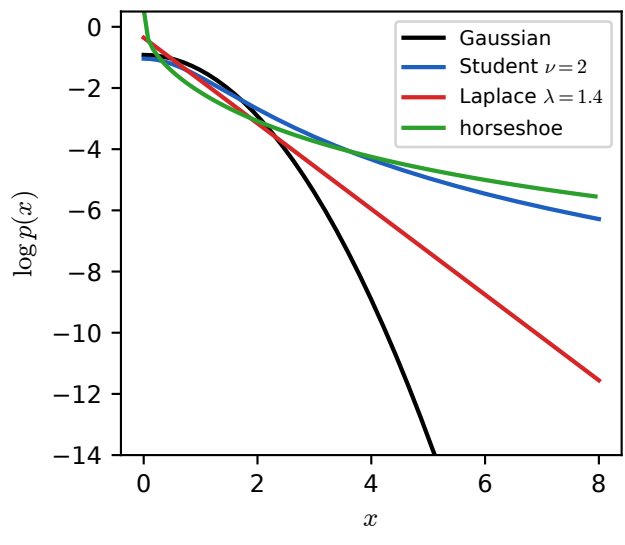
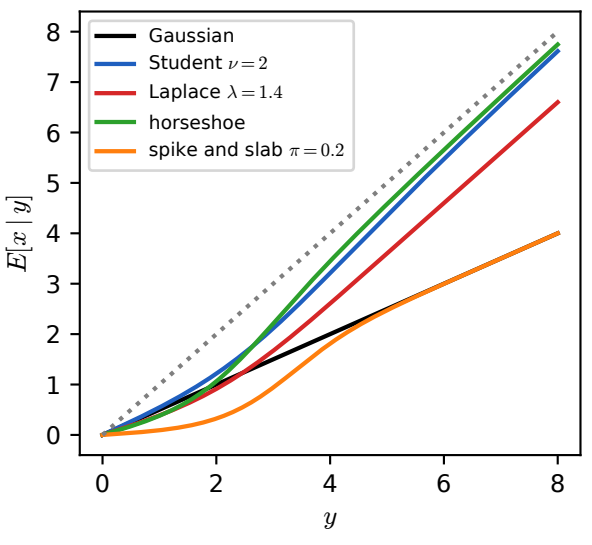

Gaussian
Student $\nu = 2$
Laplace $\lambda = 1.4$
horseshoe
$\log p(x)$
x


Gaussian
Student $\nu = 2$
Laplace $\lambda = 1.4$
horseshoe
spike and slab $\pi = 0.2$
$E[x \mid y]$
y