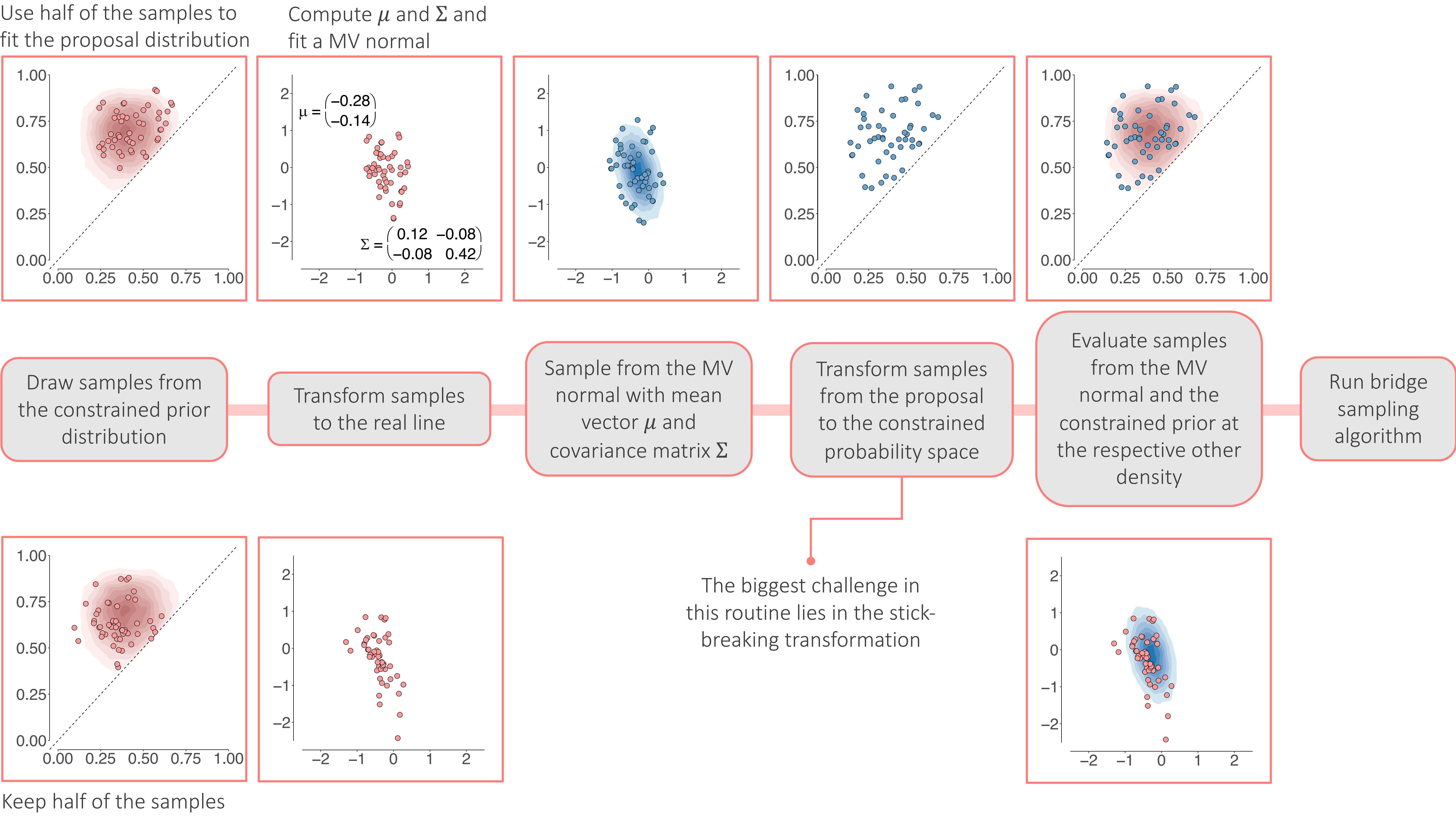

Use half of the samples to fit the proposal distribution
Compute μ and Σ and fit a MV normal
$\mu = \begin{pmatrix} -0.28 \\ -0.14 \end{pmatrix}$
$\Sigma = \begin{pmatrix} 0.12 & -0.08 \\ -0.08 & 0.42 \end{pmatrix}$
Draw samples from the constrained prior distribution
Transform samples to the real line
Sample from the MV normal with mean vector μ and covariance matrix Σ
Transform samples from the proposal to the constrained probability space
Evaluate samples from the MV normal and the constrained prior at the respective other density
Run bridge sampling algorithm
The biggest challenge in this routine lies in the stick-breaking transformation
Keep half of the samples