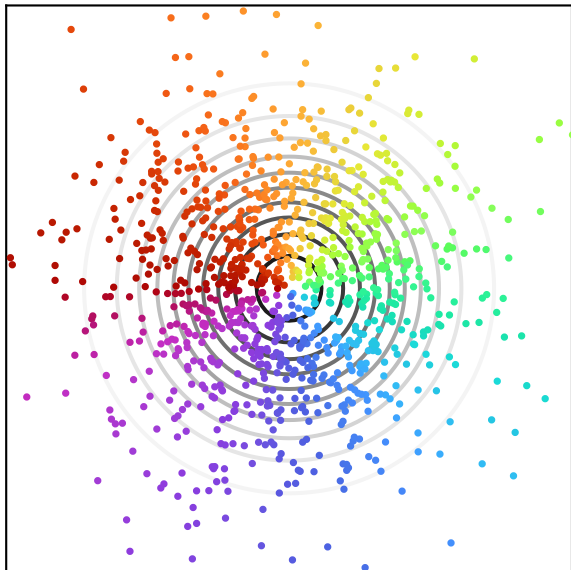
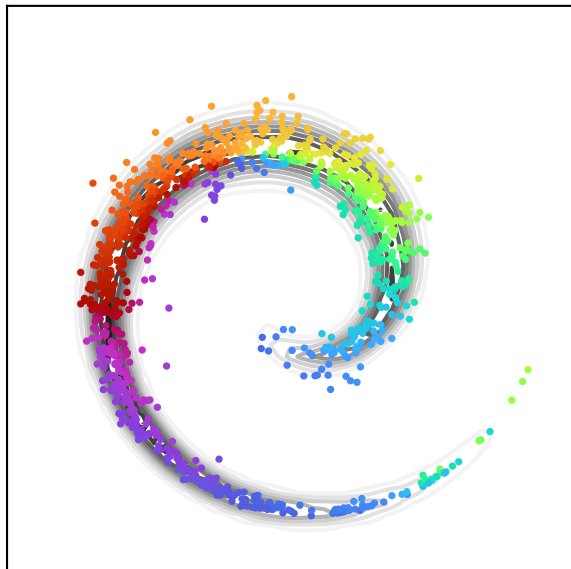


A: reference density η

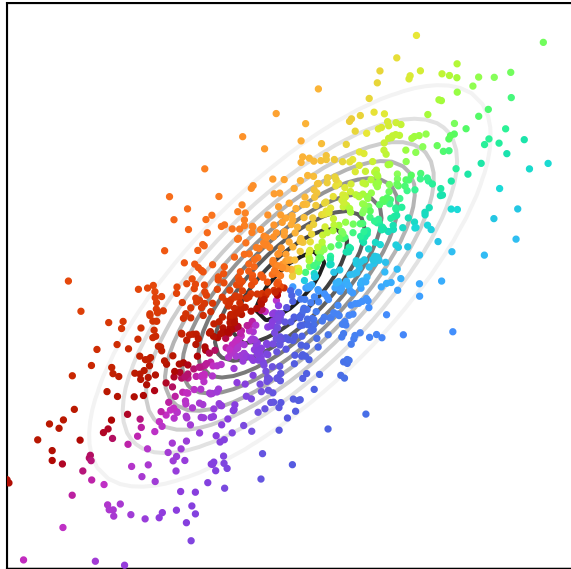


$$\begin{array}{c} \mathbf{S}^{-1}(\mathbf{z}) \\ \nearrow \\ \mathbf{S}(\mathbf{w}) \end{array}$$

B: non-Gaussian target density p



C: Gaussian target density p



$$\begin{array}{c} \mathbf{C}^{-1}\mathbf{z} \\ \nearrow \\ \mathbf{C}\mathbf{w} \end{array}$$