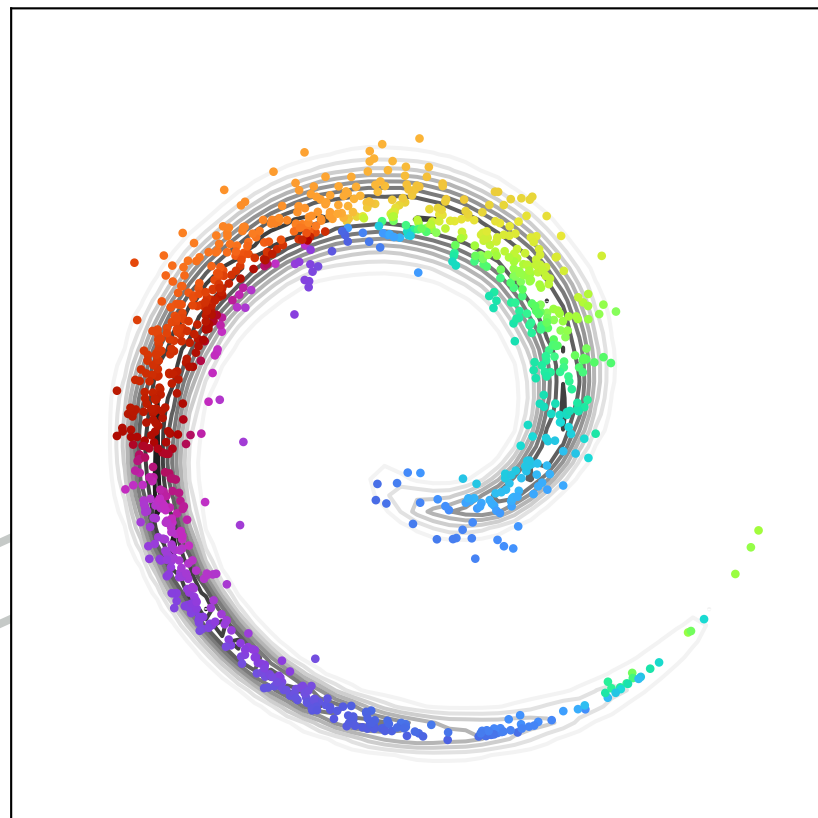


B: non-Gaussian target density  $p$



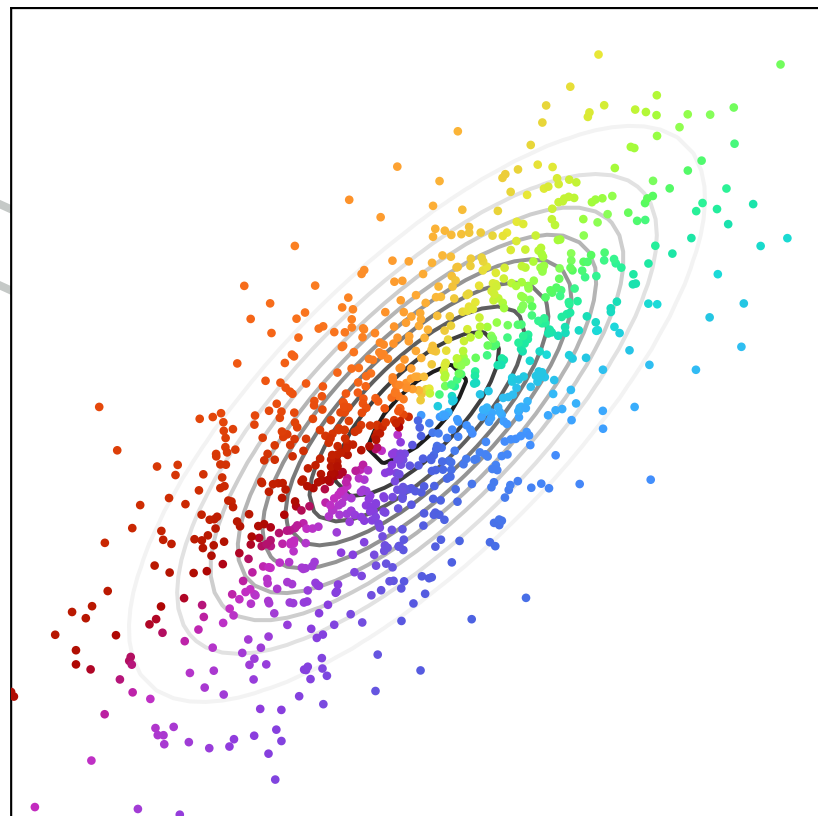
$$S^{-1}(\mathbf{z})$$



$$S(\mathbf{w})$$



C: Gaussian target density  $p$



$$C^{-1}\mathbf{z}$$



$$C\mathbf{w}$$



A: reference density  $\eta$

