A : forward map and inversion

reference distribution

z_2

$S_1^{-1}(z_1)$

$S_1(x_1)$

z_1

intermediate distribution

z_2

$S_2^{-1}(z_2; x_1)$

$S_2(x_1, x_2)$

x_1

target distribution

x_2

x_1

B : conditional sampling

conditional intermediate distribution

z_2

$S_2^{-1}(z_2; x_1^*)$

x_1^*

conditioned target distribution

x_2^*

x_1^*
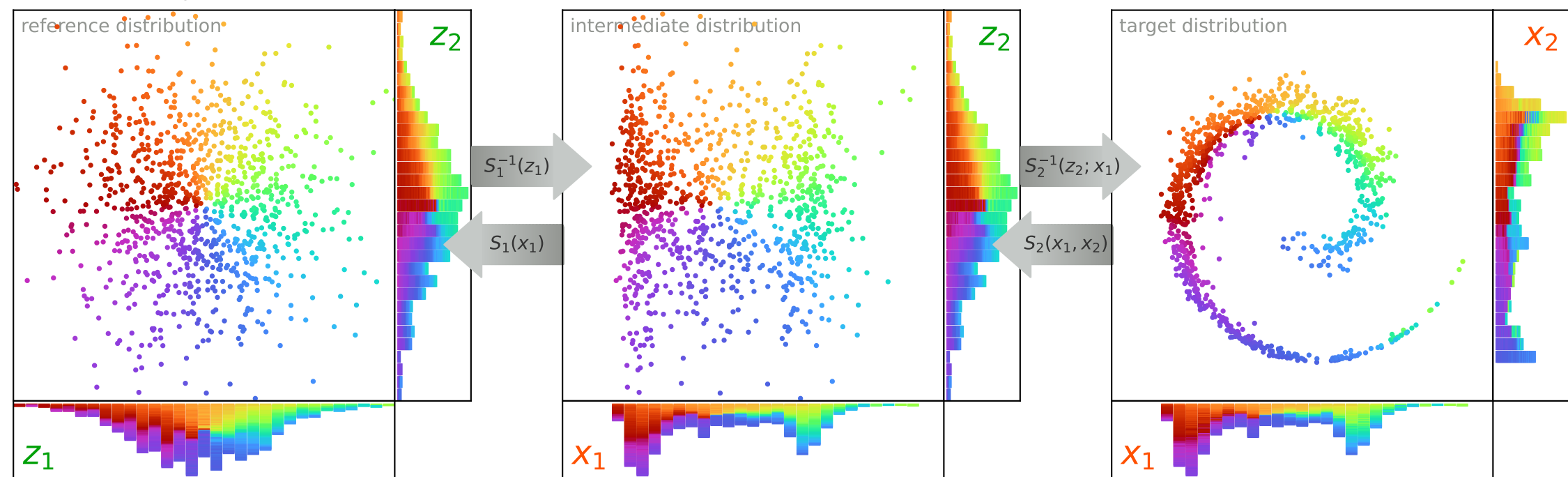
reference sample position
(relative to origin)

samples

original samples (conditioning)