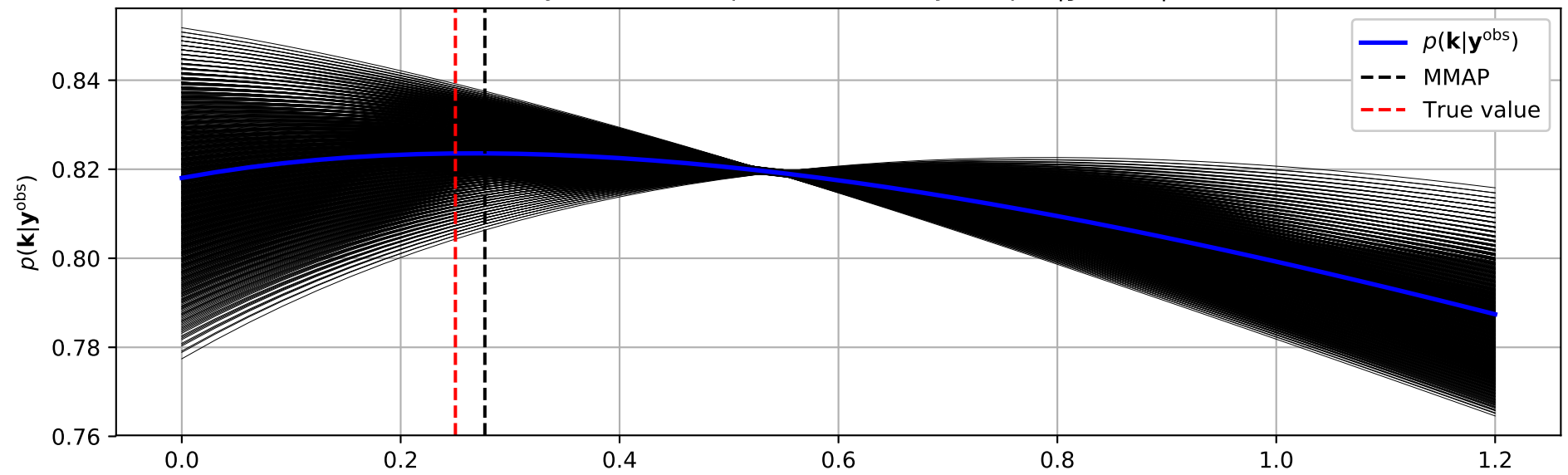


Family of densities parametrized by \mathbf{u} : $\{p(\mathbf{k}|\mathbf{y}^{\text{obs}}, \mathbf{u})|\mathbf{u}\}$



SD: $\sigma(\mathbf{k}) = \sqrt{\mathbb{V}_{\mathbf{U}}[p(\mathbf{k}|\mathbf{y}^{\text{obs}}, \mathbf{U})]}$

