**A) Several baseline density estimates**

Density

z

p(z)
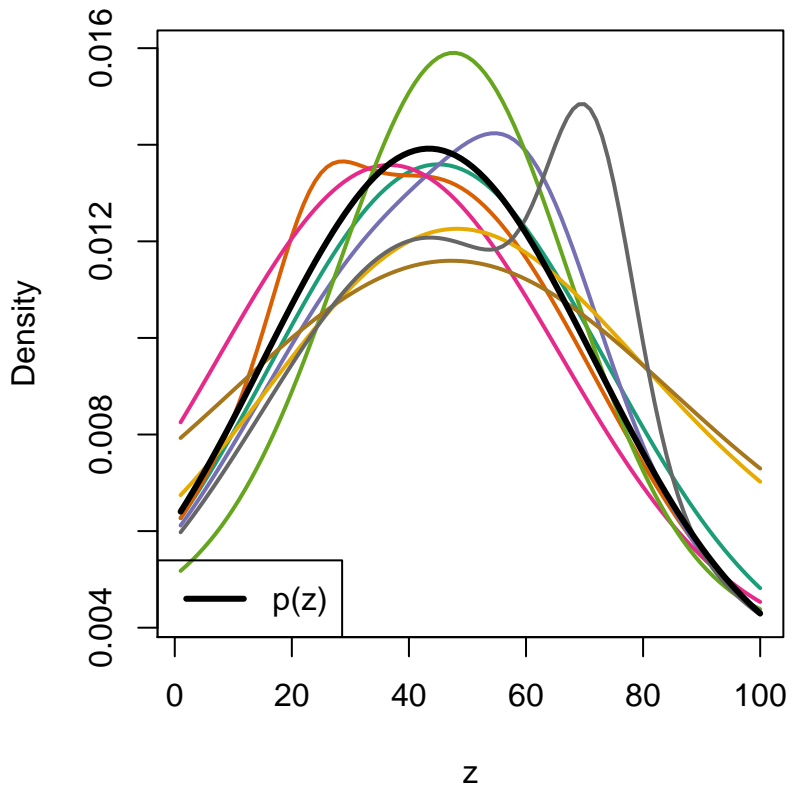
**B) Target values along K paths**

Target value, $\psi\left(P_\varepsilon^{(k)}\right)$

$L_2$ distance ( $\|P - P_\varepsilon^{(k)}\|_2$ )