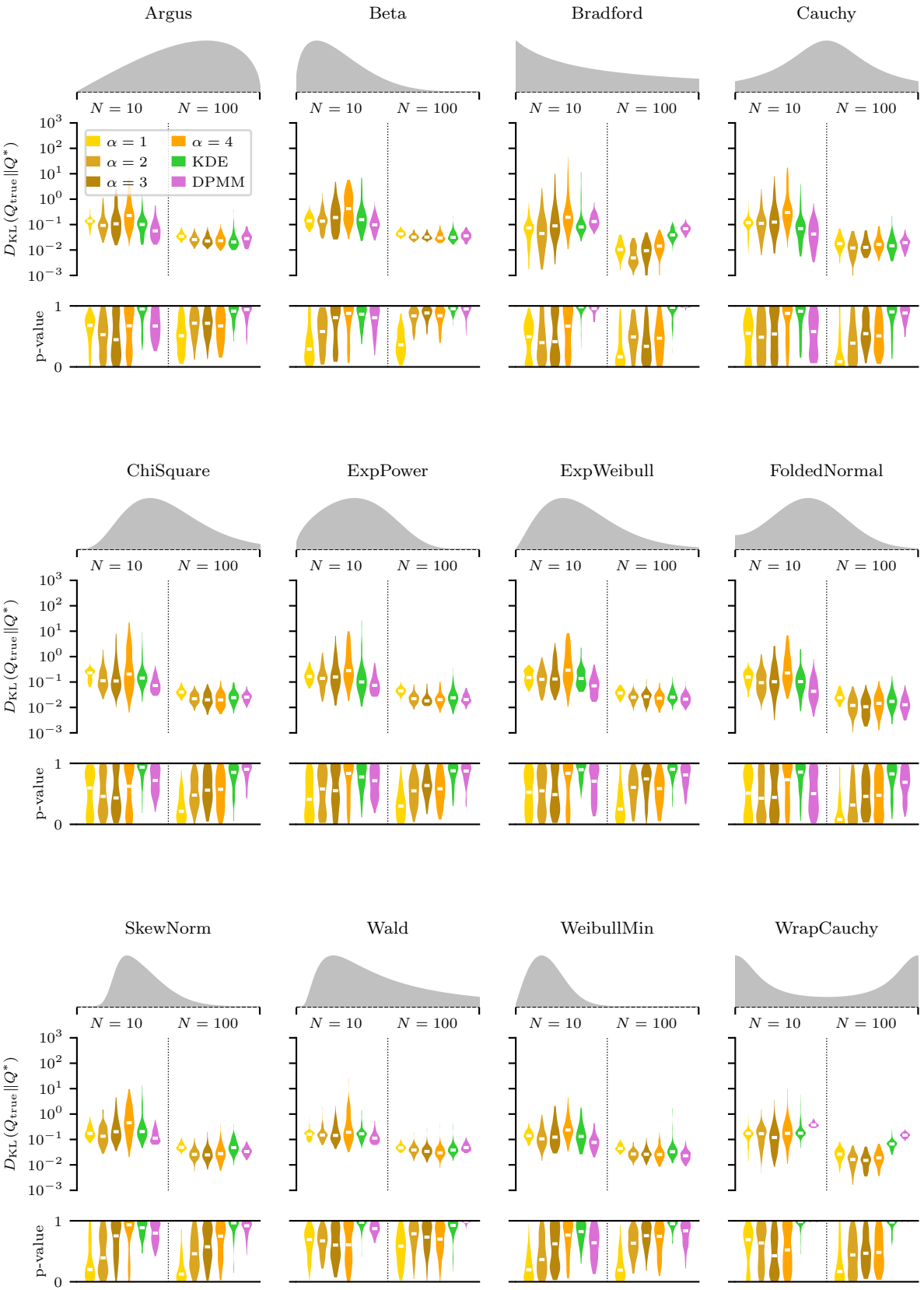
Argus
Beta
Bradford
Cauchy
ChiSquare
ExpPower
ExpWeibull
FoldedNormal
SkewNorm
Wald
WeibullMin
WrapCauchy
N = 10
N = 100
α = 1
α = 2
α = 3
α = 4
KDE
DPMM
$D_{\mathrm{KL}}(Q_{\mathrm{true}} \| Q^*)$
p-value