

应用变换分布为 柯西分布.

y分布假设

$$p(y) = \frac{1}{\pi} \frac{1}{1+y^2}$$

$$p(y_1, \dots, y_m) = p(z_1, \dots, z_m) \left| \frac{\partial(z_1, \dots, z_m)}{\partial(y_1, \dots, y_m)} \right|.$$

