beta vs rejection rate. DGP: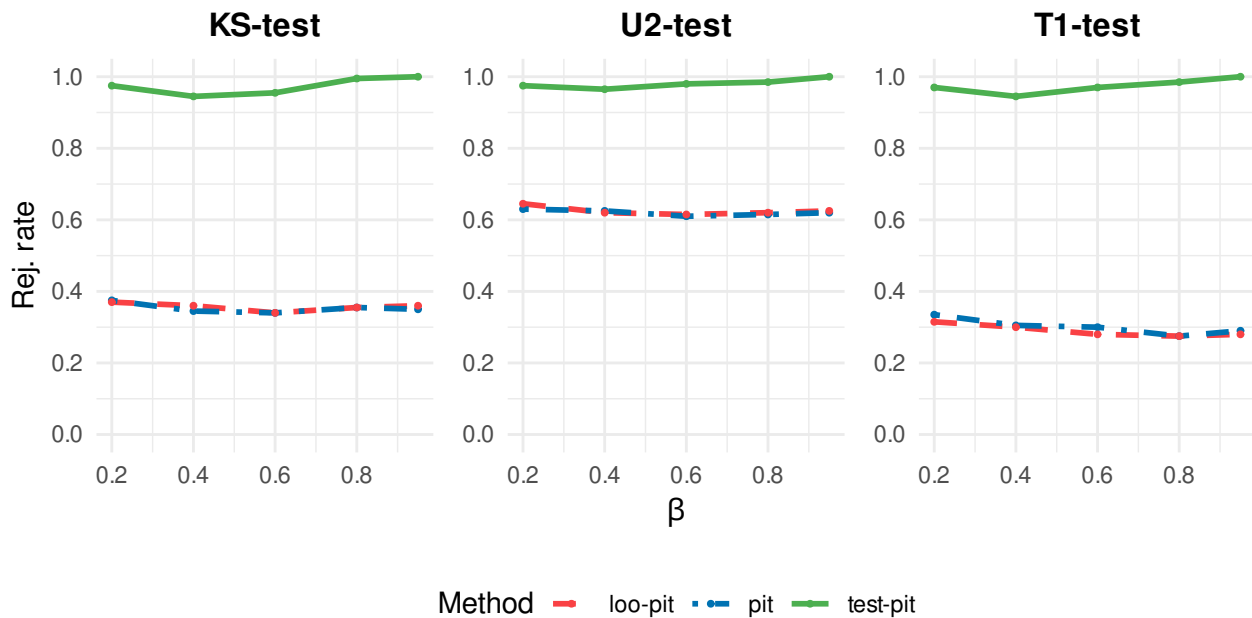 beta*x+(1-beta)*gp (hilbert space gp), fit: normal model, N= 256 observations.