Independent gaussian kernels

△ actual data
● bootstrap samples
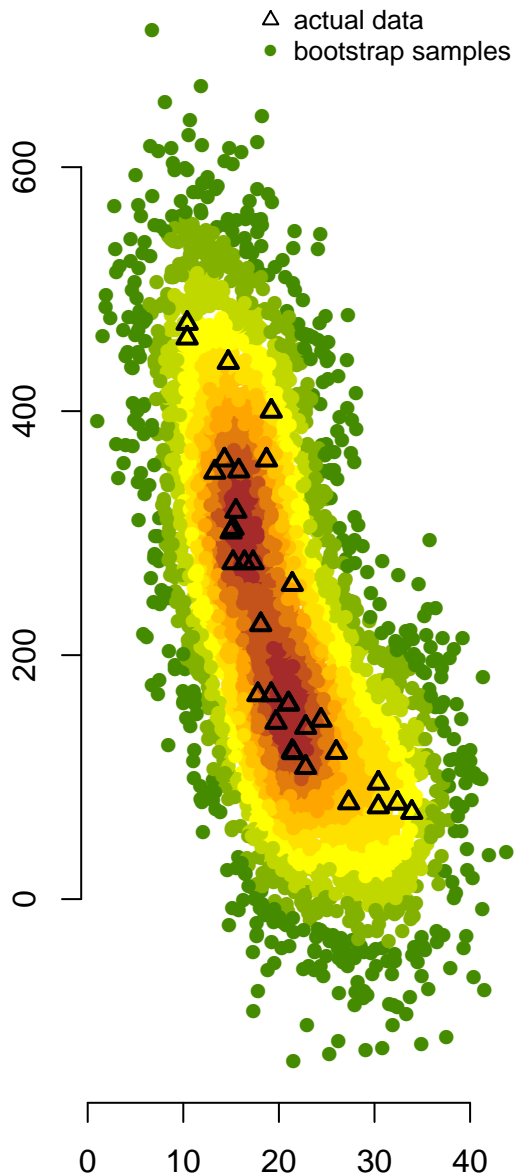
Multivariate Gaussian kernel

△ actual data
● bootstrap samples