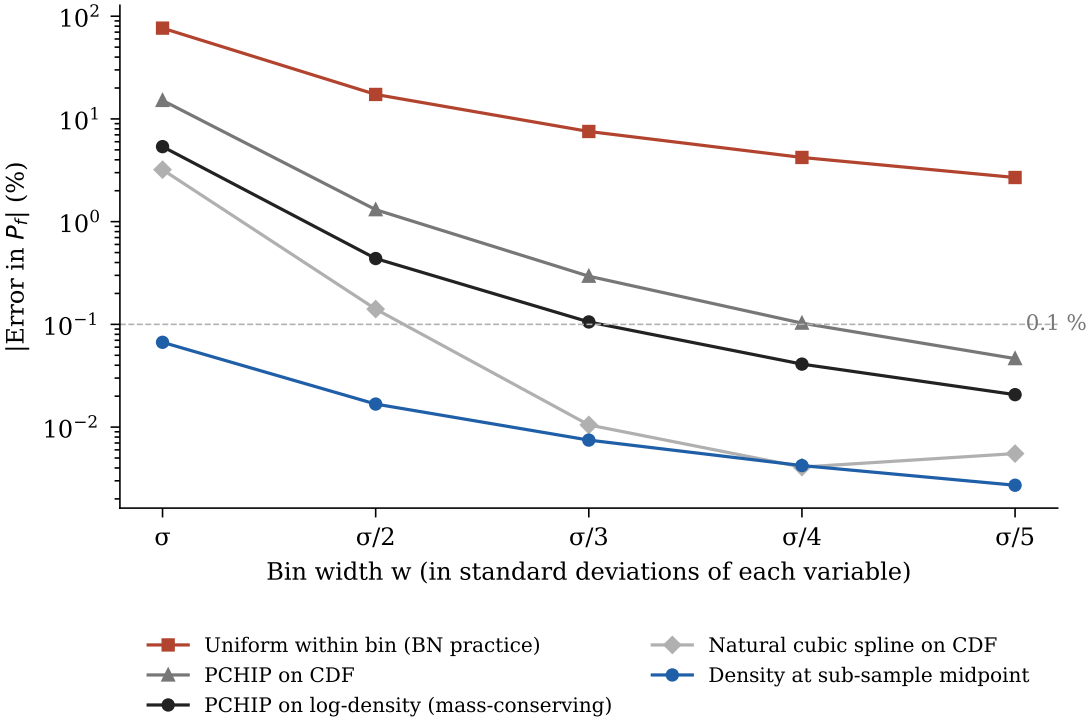
10^2
10^1
10^0
10^{-1}
10^{-2}
|Error in P_f| (%)
0.1 %
σ
σ/2
σ/3
σ/4
σ/5
Bin width w (in standard deviations of each variable)
Uniform within bin (BN practice)
PCHIP on CDF
PCHIP on log-density (mass-conserving)
Natural cubic spline on CDF
Density at sub-sample midpoint