Figure 6: **SUPPLEMENTARY FOR WEB.** LPD for β_{xg} with hyperparameters $\sigma_x = 1$, $\sigma_{xg} = 2$. All other settings are as per Figure 1.
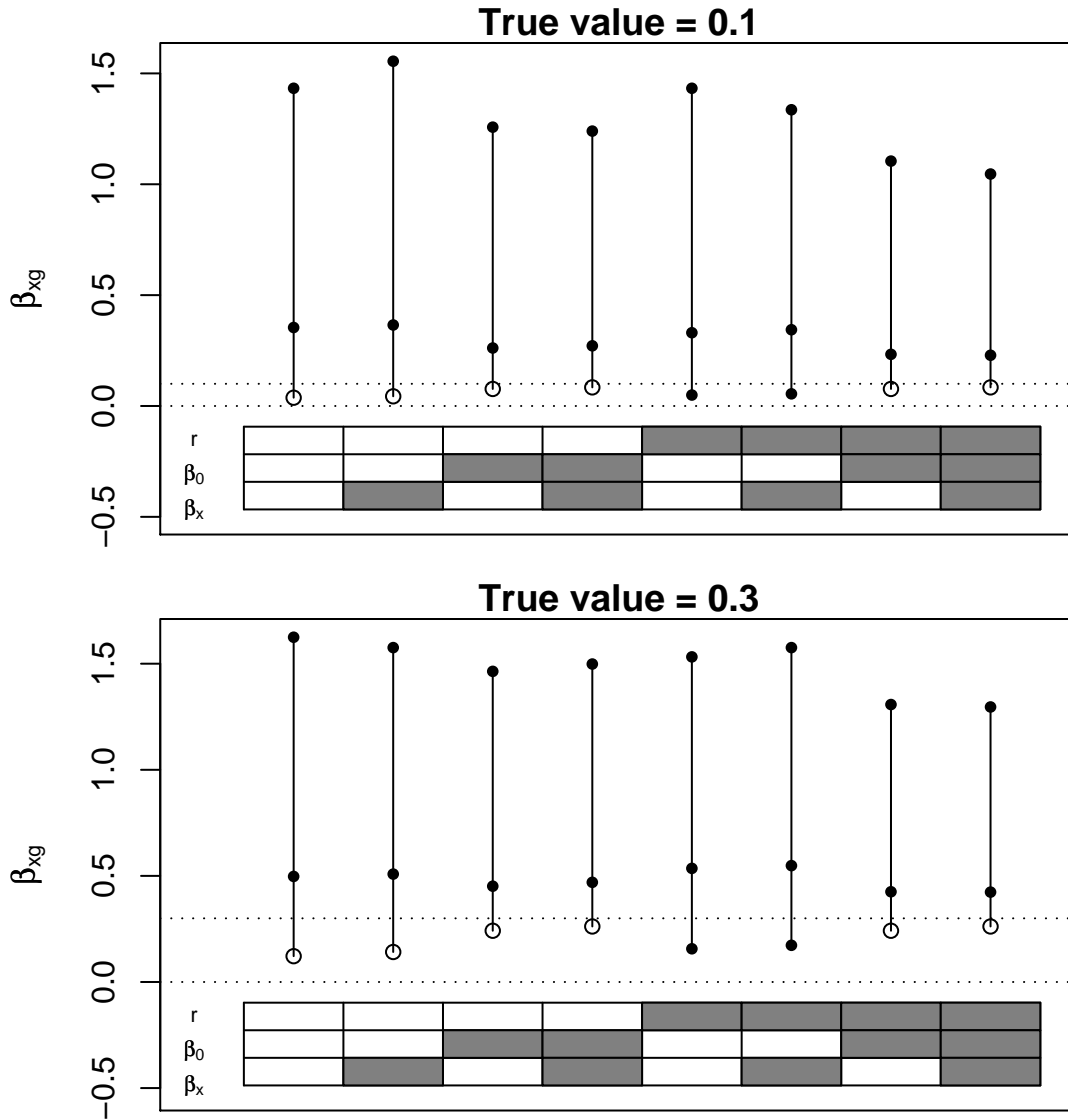
Figure 7: **SUPPLEMENTARY FOR WEB.** LPD for β_{xg} with hyperparameters $\sigma_x = 2$, $\sigma_{xg} = 1$. All other settings are as per Figure 1.
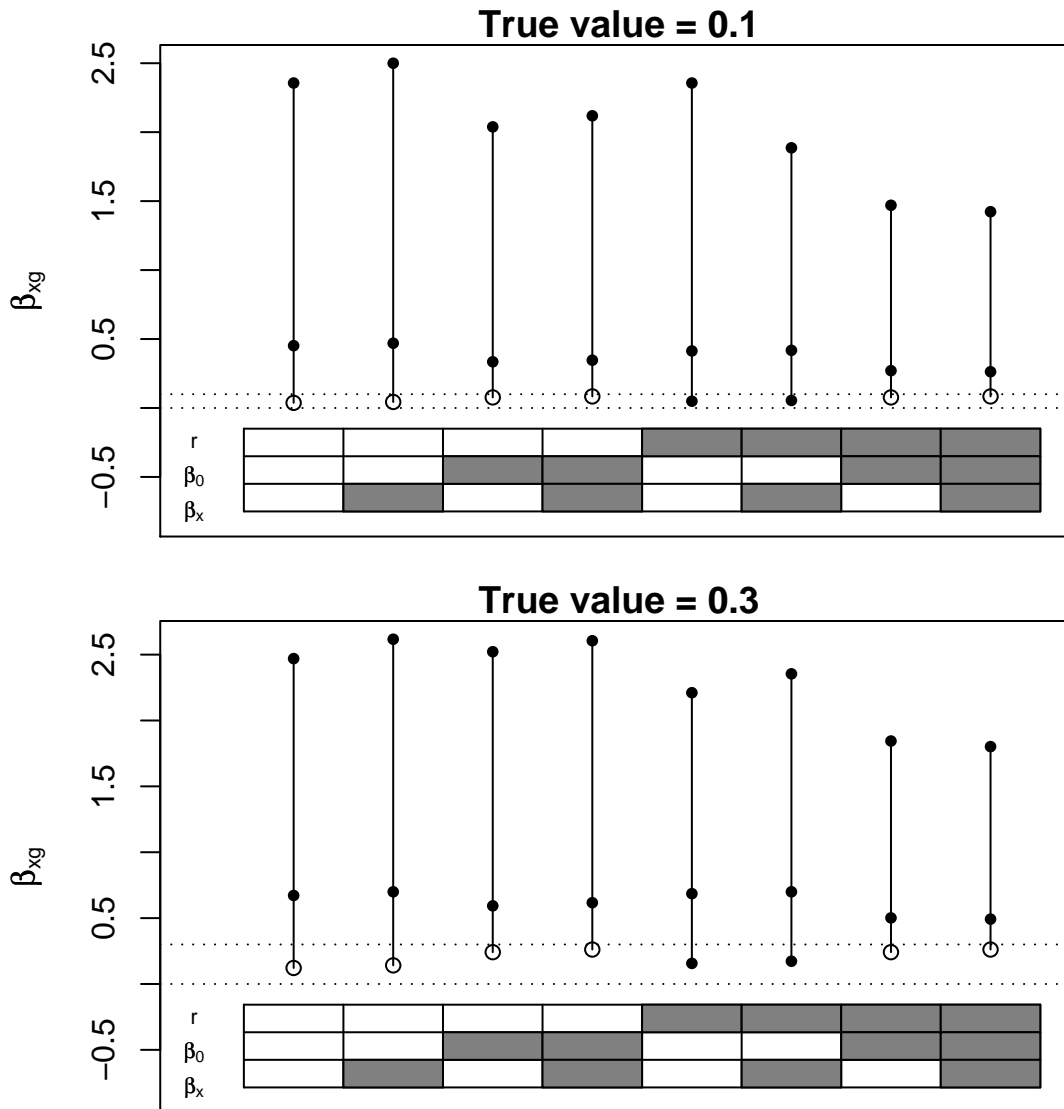
Figure 8: **SUPPLEMENTARY FOR WEB.** LPD for β_{xg} with hyperparameters $\sigma_x = 2$, $\sigma_{xg} = 2$. All other settings are as per Figure 1.