Setting of artificial examples.

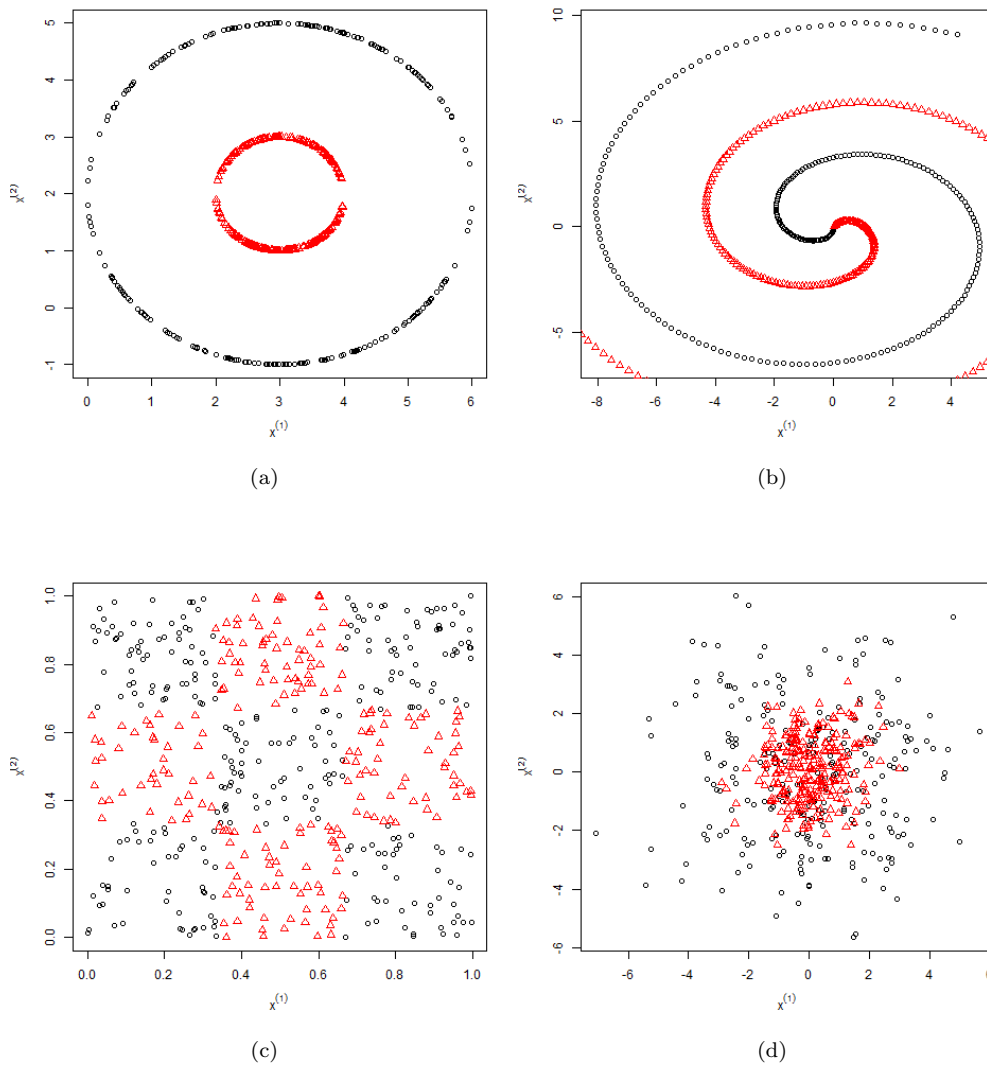Figure 1 illustrates the problem settings of the artificial experiments performed in the main manuscript.

Figure 1: Visualization of the artificial datasets in a two-dimensional space, spanned by the two relevant input variables $x^{(1)}$ and $x^{(2)}$. Observations of the first class are indicated by black circles, observations of the second class by red triangles. (a) two-circles, (b) swiss roll, (c) xor, (d) two Gaussians.