

Mean Values

Given a data set $\mathcal{D} = \{\mathbf{x}_1, \dots, \mathbf{x}_N\}$, $\mathbf{x}_n \in \mathbb{R}^D$, we compute the mean of the data set as

$$\mathbb{E}[\mathcal{D}] = \frac{1}{N} \sum_{n=1}^N \mathbf{x}_n$$