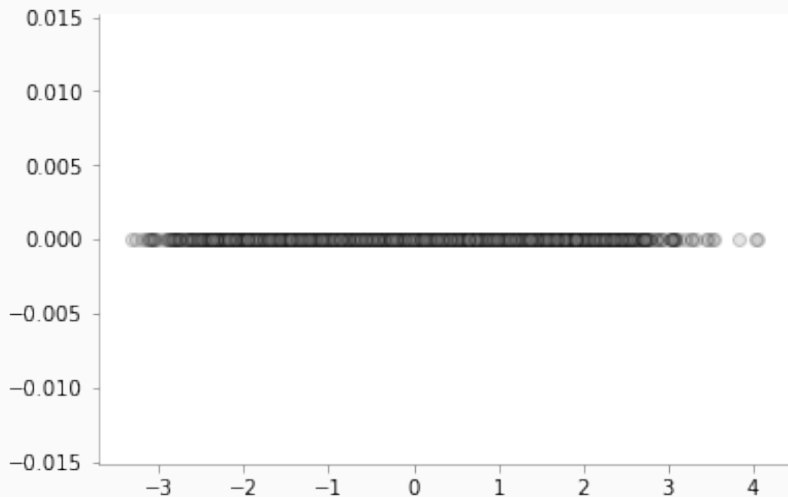# Gaussian Processes

Nipun Batra

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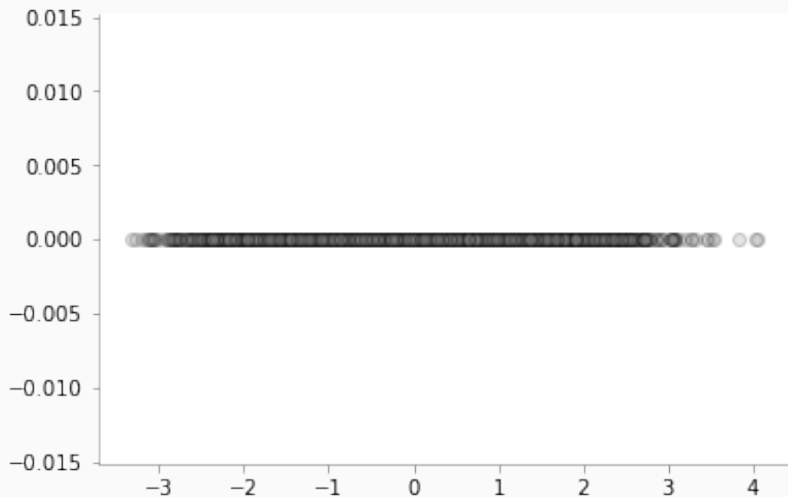
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Gaussian Distribution
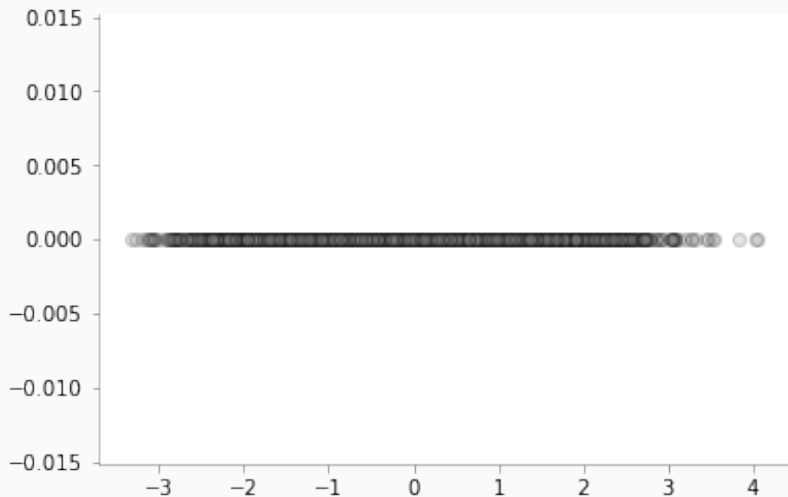
1d Gaussian Scatter Plot

1d Gaussian Histogram

Varying 1d Gaussian Variance

$$\begin{pmatrix} X_1 \\ X_2 \end{pmatrix} \sim \mathcal{N}\left(\begin{pmatrix} \mu_1 \\ \mu_2 \end{pmatrix}, \begin{pmatrix} a & \rho \\ \rho & b \end{pmatrix} \right)$$

Cholesky Decompostion I

$$\mathbf{A} = \mathbf{L}\mathbf{L}^T$$

where L is a real lower triangular matrix.

We can thus re-write the posterior mean and covariance as:

$$p(y_*|X_*, X, y) \sim \mathcal{N}(\mu', \Sigma')$$
$$K = LL^T$$

Cholesky Decomposition II

$$\alpha = K^{-1}(x - \mu)$$
$$or, \alpha = {LL^T}^{-1}(x - \mu)$$
$$or, \alpha = L^{-T}L^{-1}(x - \mu)$$
$$Let, K^{-1}(x - \mu) = \beta$$
$$Thus, L^{-T}L^{-1}(x - \mu) = \beta$$
$$Let, L^{-1}(x - \mu) = \gamma$$
$$Thus, L\gamma = x - \mu$$
$$Thus, \gamma = L \setminus (x - \mu)$$
$$Thus, \alpha = L^T \setminus (L \setminus (x - \mu))$$