AutoML: Gaussian Processes

Gaussian Proccesses: Additional Material

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Notation

In this part,

- $(\mathbf{x}_*, y_*)$ denotes a single test observation, excluded from the training data.
- $\mathbf{X}_* \in \mathbb{R}^{n_* \times p}$ denotes a set of n_* test observations.
- $\mathbf{y}_* \in \mathbb{R}^{n_* \times p}$ denotes the corresponding outcomes, excluded from the training data.

Noisy Gaussian Processes

Noisy Gaussian Processes

GP vs. Kernelized Ridge Regression

Bayesian Linear Regression as a GP

Bayesian Linear Regression as a GP

Feature Spaces and the Kernel Trick I

Summary: Gaussian Process Regression