|  |  |
| --- | --- |
| . | (1) |

|  |  |
| --- | --- |
|  | (2) |

where indicates inverse of the variance of -th feature of dataset:

|  |  |
| --- | --- |
| *.* | (3) |

|  |  |
| --- | --- |
|  | (4) |

|  |  |
| --- | --- |
|  | (5) |

|  |  |
| --- | --- |
|  | (6) |

where, .

|  |  |
| --- | --- |
|  | (7) |

where, .

|  |  |
| --- | --- |
|  | (8) |
|  | (9) |