Inducing inputs (ТЕХНИЧЕСКИЙ СЛАЙД)

$$\mu = k^T C^{-1} f$$

$$\sigma^2 = K(0) - k^T C^{-1} k$$

$$\mathcal{O}(n^3)$$

Idea:

- Replace dataset with small number of points (like SVM)

- Predict using those points

Optimize position & values by MLE