

Noisy observations

$$\hat{f}(x) = f(x) + \epsilon \longleftarrow \text{Independent Gaussian noise}$$

$$\epsilon \sim \mathcal{N}(0, s^2)$$

$$m(x) = 0$$

$$\hat{K}(x_i - x_j) = K(x_i - x_j) + s^2 \mathbb{I}[x_i = x_j]$$

