Inducing inputs

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

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

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

Idea:

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

Speed:

- Precomputing: $\mathcal{O}(m^2 n)$
- Mean: $\mathcal{O}(m)$
- Variance: $\mathcal{O}(m^2)$