

Prediction

$f(x)$ is a Gaussian Process with stationary prior, $m(x) = 0$

$$p(f(x)|f(x_1), \dots, f(x_n)) = \frac{p(f(x), f(x_1), \dots, f(x_n))}{p(f(x_1), \dots, f(x_n))}$$

