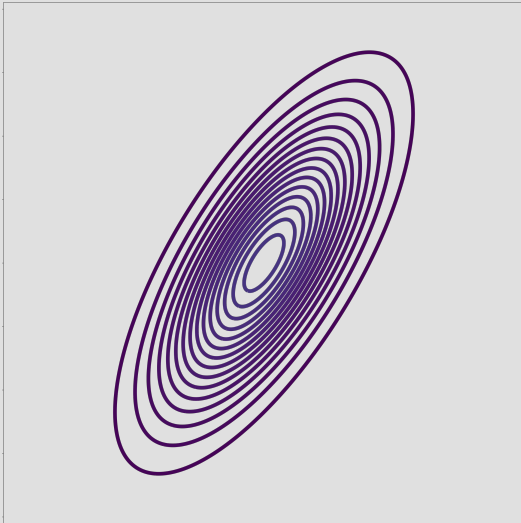


# Multivariate normal

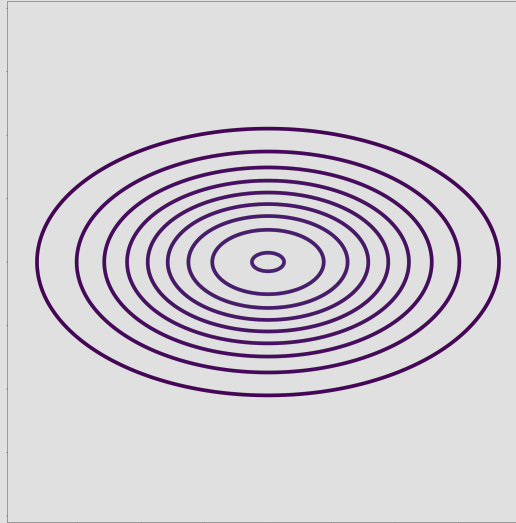
$$\Sigma = \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix}$$



Full

Parameters:  $\frac{D(D+1)}{2}$

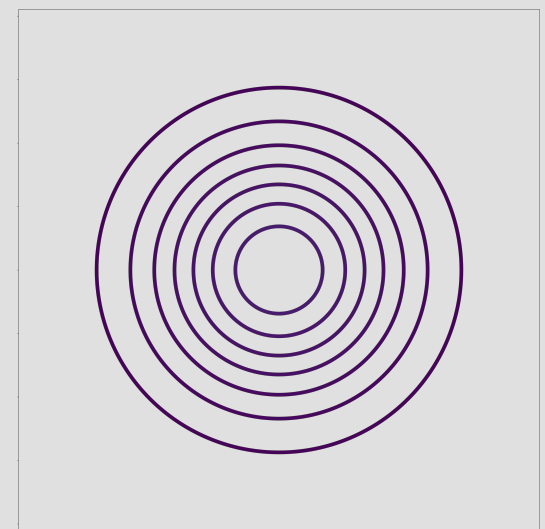
$$\Sigma = \begin{pmatrix} 3 & 0 \\ 0 & 1 \end{pmatrix}$$



Diagonal

Parameters:  $D$

$$\Sigma = \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}$$



Spherical

Parameters:  $1$

