

Chapter 1

Appendix for Kernels

1.1 Gaussian Conditionals

$$\mathbf{x}_A|\mathbf{x}_B \sim \mathcal{N}(\boldsymbol{\mu}_A + \boldsymbol{\Sigma}_{AB}\boldsymbol{\Sigma}_{BB}^{-1}(\mathbf{x}_B - \boldsymbol{\mu}_B), \boldsymbol{\Sigma}_{AA} - \boldsymbol{\Sigma}_{AB}\boldsymbol{\Sigma}_{BB}^{-1}\boldsymbol{\Sigma}_{BA}), \quad (1.1)$$