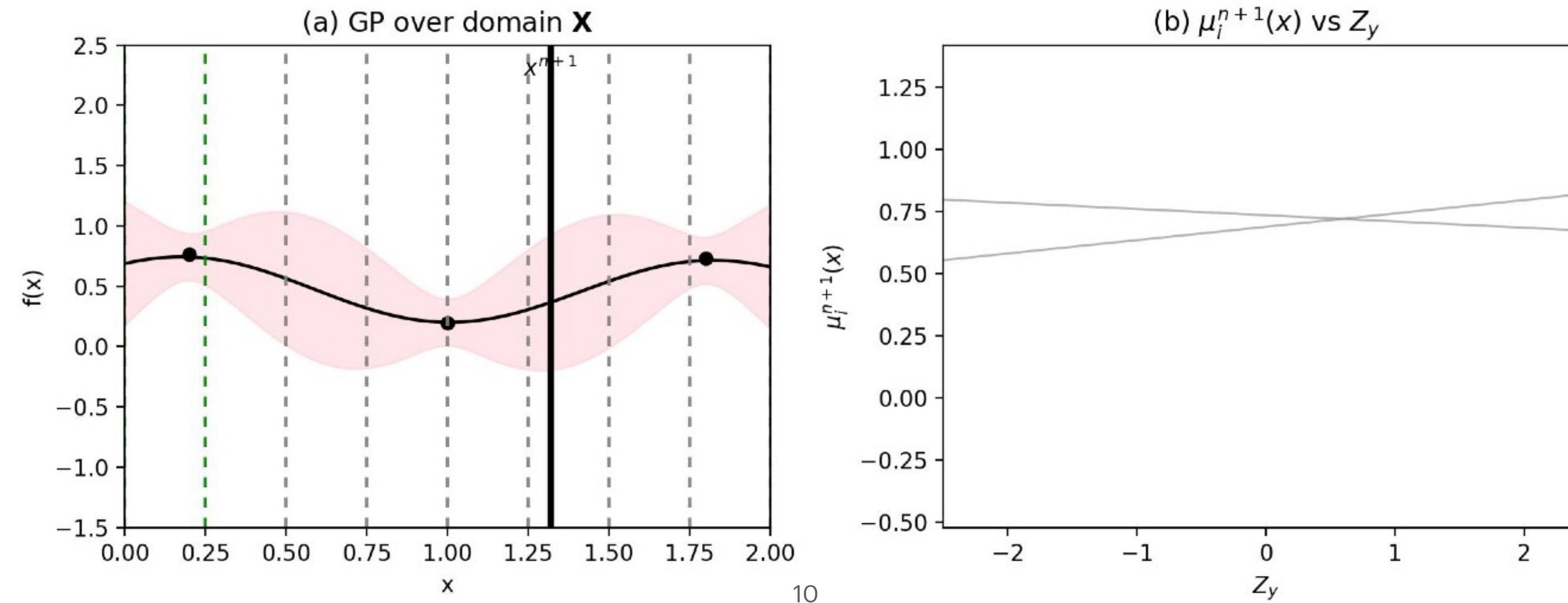


# Discretization and Linear-Envelope - 3

Scott et al 2011

For each discrete point  $x_j$ , an **updated posterior mean** formulation is obtained using the reparameterization trick



# Discretization and Linear-Envelope - 4

Scott et al 2011

We have obtained linear expressions that describe the updated posterior mean  $\mu_y^{n+1}(x_j)$  at every discrete point.

