

Multivariate Gaussian distributions

The D -dimensional Gaussian pdf with mean vector μ and covariance matrix Σ is

$$\mathcal{N}(\mu, \Sigma) := \frac{1}{\sqrt{\tau^D \det(\Sigma)}} \exp\left(-\frac{1}{2}(x - \mu)^T \Sigma^{-1}(x - \mu)\right)$$

A Gaussian's parameters are fully specified by the coefficients of x in the exponent.

$$\begin{aligned} -2 \ln \mathcal{N}(\mu, \Sigma) &= (x - \mu)^T \Sigma^{-1}(x - \mu) + \text{constant} \\ &= x^T \Sigma^{-1}x - x^T \Sigma^{-1}\mu - \mu^T \Sigma^{-1}x + \text{constant} \end{aligned}$$