Here are the questions from [4.2 Bayesian derivation of the Kalman filter - Quiz]

1. Which of the following statements are true related to the lemma just presented?
The conditional density of two Gaussian random vectors is...

Optional Answers:

1. ... also Gaussian.
2. ... also Gaussian, if and only if they are correlated.
3. ... also Gaussian, if and only if they are uncorrelated.
4. ... is Uniform.

Thank You