

NLL Decoder

α

β

$\hat{\mu}_{fk}$

$\hat{\sigma}_{fk}^2$

$\hat{\Psi}_k$

$$\hat{\mu} = E(\hat{\mathbf{Y}}_{Pk}) = \alpha + \beta \hat{\mu}_{fk}$$

$$\hat{\Sigma} = \text{Cov}(\hat{\mathbf{Y}}_{Pk}) = \beta \beta^\top \hat{\sigma}_{fk}^2 + \hat{\Psi}_k$$

$$\hat{\Sigma}^{-1} = \hat{\Psi}_k^{-1} - \hat{\Psi}_k^{-1} \beta \left(\frac{1}{\hat{\sigma}_{fk}^2} + \beta^\top \hat{\Psi}_k^{-1} \beta \right)^{-1} \beta^\top \hat{\Psi}_k^{-1}$$

$\hat{\mu}$

$\hat{\Sigma}^{-1}$