

nonparametric matrix regression

probability $p(\mathbf{X})$

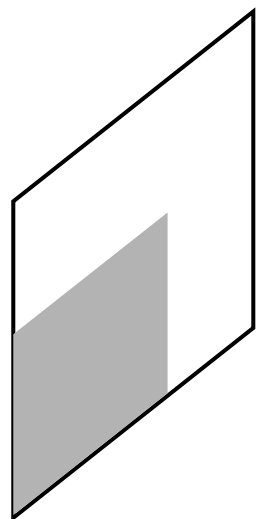
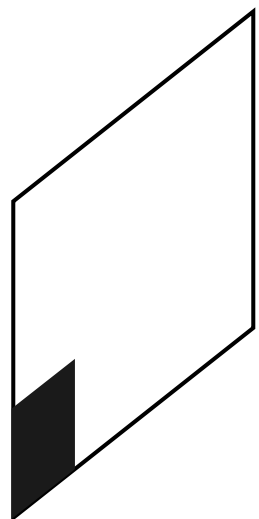
0

$$\pi - \frac{1}{H}$$

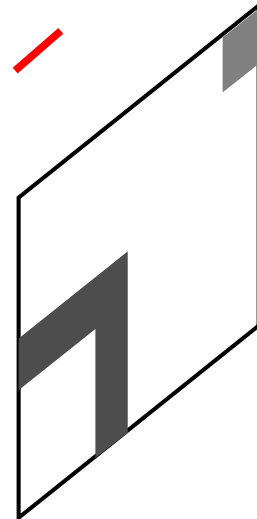
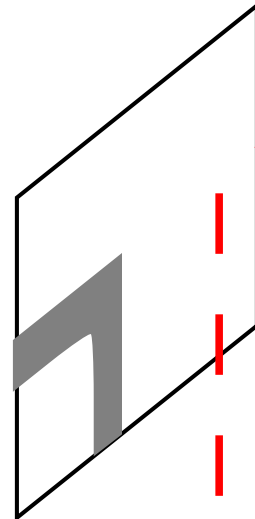
π

1

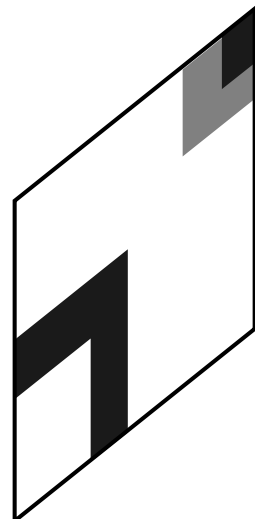
matrix-valued
predictors, e.g.
brain networks



...



...



$(\pi - 1/H)$ -weighted
classification

-1

-1

-1

1

1

π -weighted
classification

-1

-1

-1

-1

1