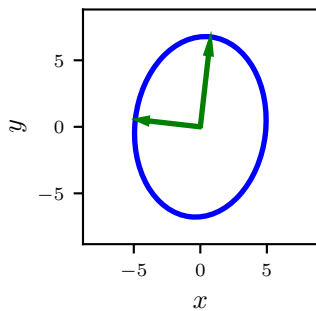
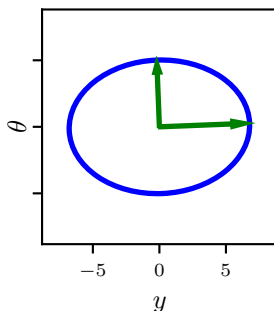


Coregionalization

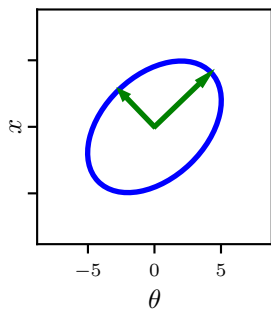
$\text{Var}(f(\mathbf{x}))$ on $x-y$



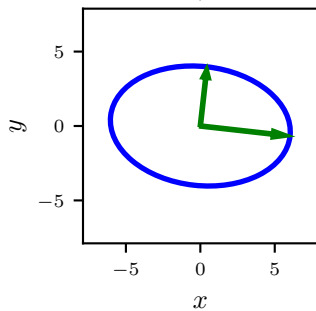
$\text{Var}(f(\mathbf{x}))$ on $y-\theta$



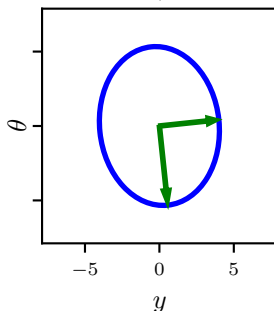
$\text{Var}(f(\mathbf{x}))$ on $\theta-x$



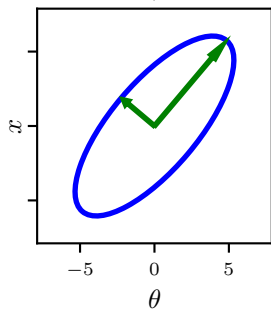
$\text{Var}(g(\mathbf{x})_{:,1})$ on $x-y$



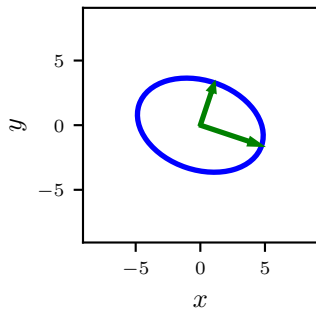
$\text{Var}(g(\mathbf{x})_{:,1})$ on $y-\theta$



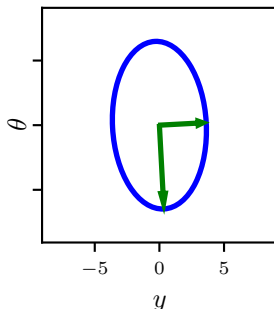
$\text{Var}(g(\mathbf{x})_{:,1})$ on $\theta-x$



$\text{Var}(g(\mathbf{x})_{:,2})$ on $x-y$



$\text{Var}(g(\mathbf{x})_{:,2})$ on $y-\theta$



$\text{Var}(g(\mathbf{x})_{:,2})$ on $\theta-x$

