## Coregionalization $\operatorname{Var}(f(\mathbf{x}))$ on x-y $\mathsf{Var}(f(\mathbf{x})) \,\, \mathsf{on} \,\, y \textrm{-} \theta$ $Var(f(\mathbf{x}))$ on $\theta$ -x5 x0 -5-50 5 0 5 5 -5-50 x $\mathsf{Var}(g(\mathbf{x})_{:,1})$ on $y\text{-}\theta$ $\operatorname{Var}(g(\mathbf{x})_{:,1})$ on $\theta$ -x $Var(g(\mathbf{x})_{:,1})$ on x-y5 s-55 5 0 5 -50 -5-50 x $\mathsf{Var}(g(\mathbf{x})_{:,2})$ on $y\text{-}\theta$ $Var(g(\mathbf{x})_{:,2})$ on x-y $Var(g(\mathbf{x})_{:,2})$ on $\theta$ -x5 -- 8 0 -5

-5

0

y

5

-5

0

 $\theta$ 

5

-5

0

x

5