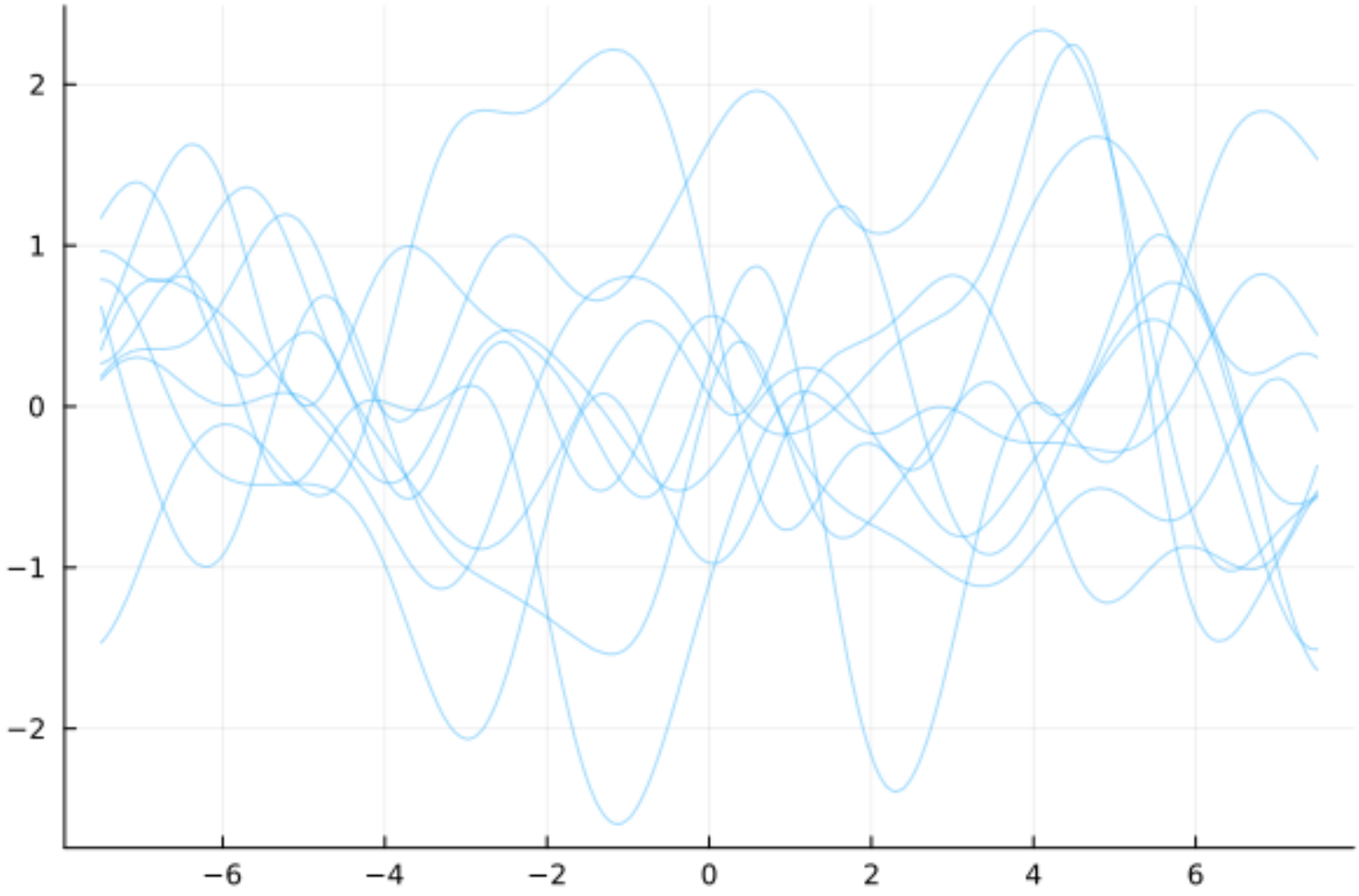
TODO

- Tidy up formatting / make figures consistent
- Allude to use in non-Gaussian setting

$f \sim \mathcal{GP}(0, \kappa_\theta)$



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$$\mathbf{f} := [f(\tau_1), ..., f(\tau_N)]^\top$$

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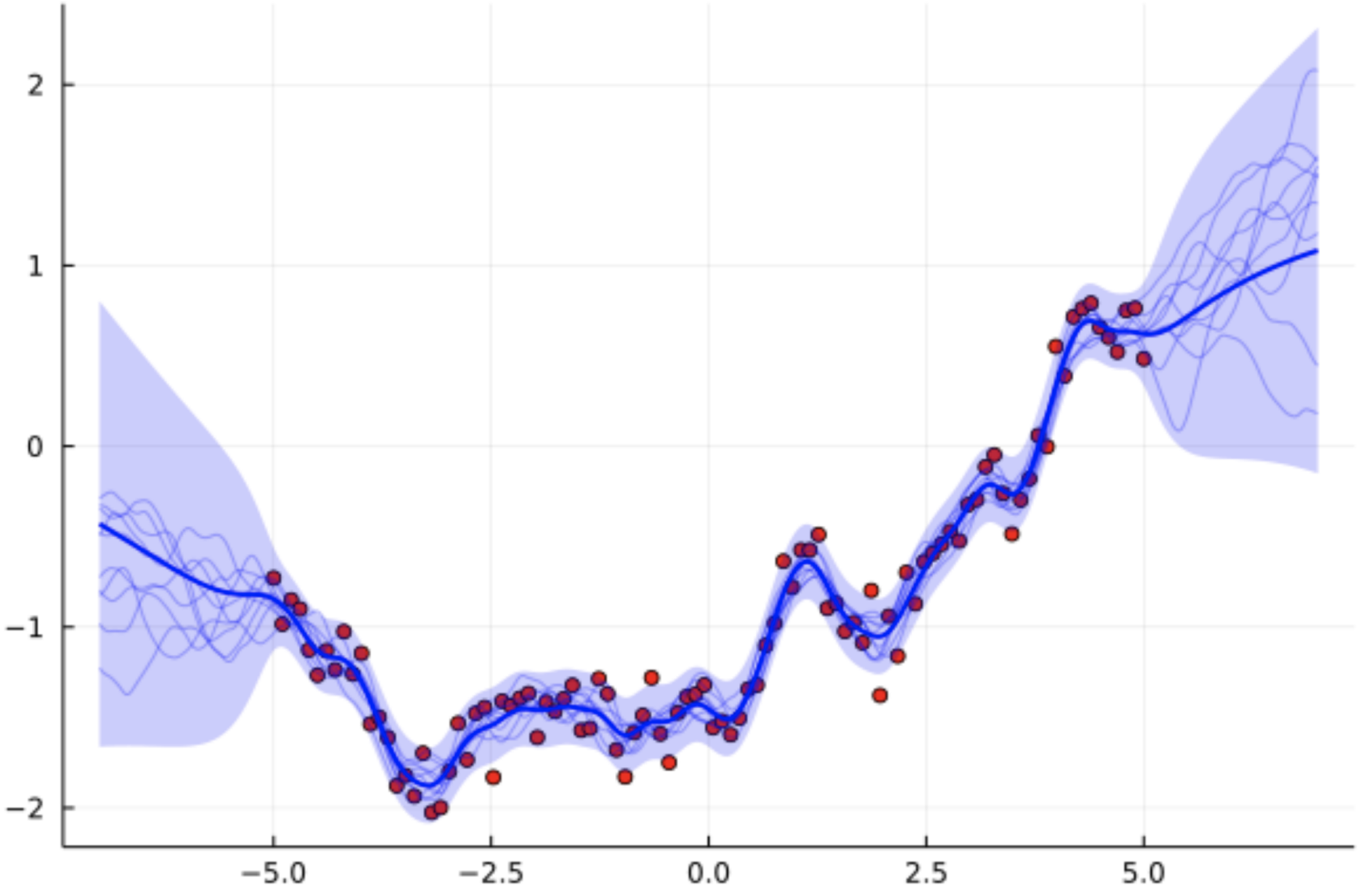
$$\mathbf{y} \mid \mathbf{f} \sim \mathcal{N}\big(\mathbf{f}, \sigma^2 \mathbf{I}\big)$$


2
1
0
−1
−2
−5.0
−2.5
0.0
2.5
5.0