

Grassmann Valued Gaussian Processes (GrassGP) for Probabilistic Active Subspaces *

Yanni Papandreou[†] Jon Cockayne[‡] Andrew B. Duncan[§]

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1 Introduction

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1.1 Related Work

1.2 Contributions

1.3 Structure of the Paper

1.4 Background

2 Grassmann Valued Gaussian Processes

3 Experiments

4 Conclusion

Supplementary Material

For: Grassmann Valued Gaussian Processes (GrassGP) for Probabilistic
Active Subspaces^{*}

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S1 Implementation Details for Experiments

In this section we present remarks which give further details on the implementation of the experiments in Section 3.

S2 Proofs

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