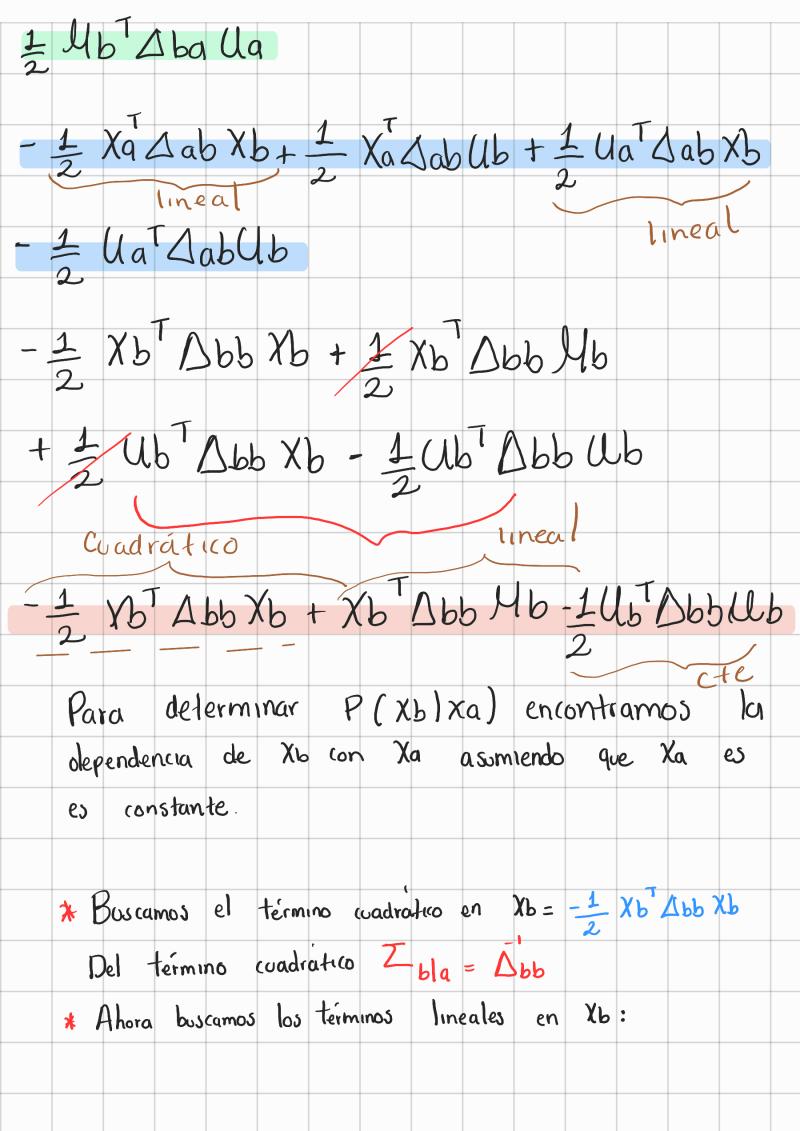
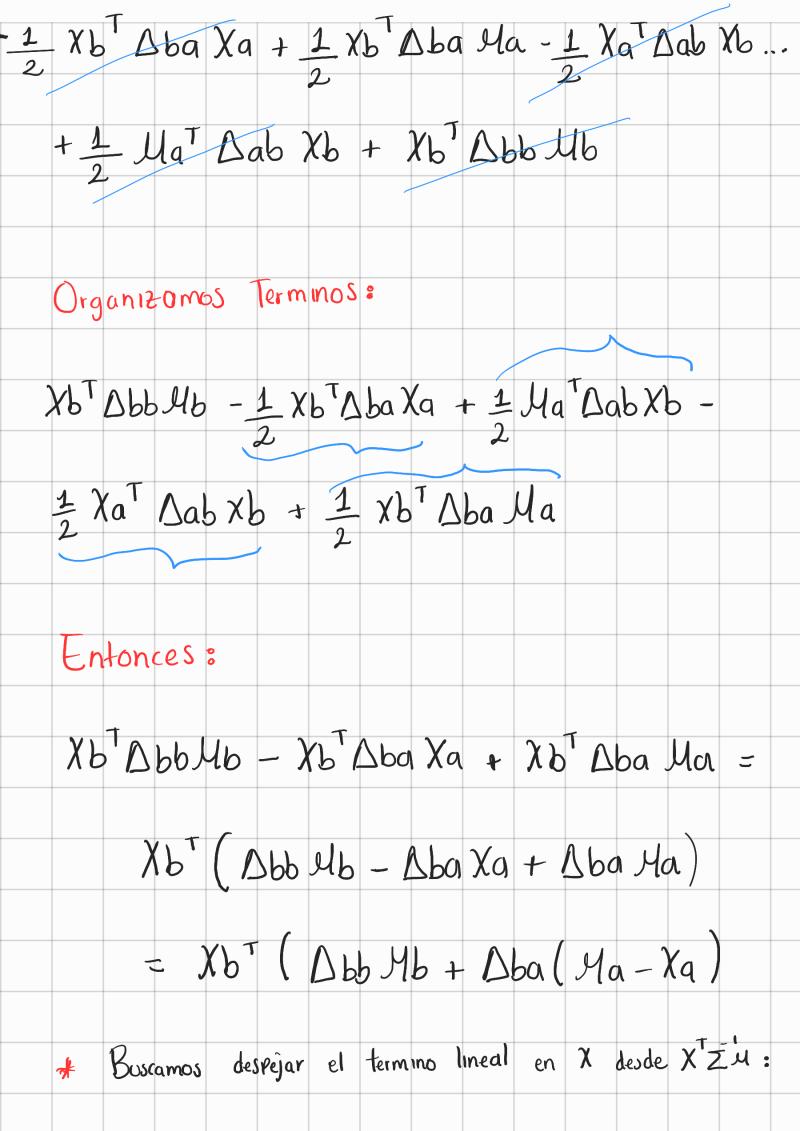
p(xalxb)= ? ENCONTREMOS Mais y Zalb COMPLETANDO

CUADRADOF

P(Xb Xa) = N (Xb Mb a, Zbla)
Supongamos: X = [Ya]; u = [Ua]; Z = Zaa Zab Xb]
$N(x u, \Sigma)$
Con Zab = Zba
A partir de la malriz de Precisión:
$\Delta = Z$; $\Delta = \begin{bmatrix} \Delta aa & \Delta ab \\ \Delta ba & \Delta bb \end{bmatrix}$
[Dba Dbb]
Para $P(X_b X_a)$; con $P(X) = P(X_a, X_b)$
$-\frac{1}{2}(x-u)^{T}Z^{T}(x-u) = \frac{1}{2}([x_{q}, x_{b}] - [u_{a}, u_{b}]^{T}Z_{qq}Z_{qb}$ $Z_{bq}Z_{bb}$
[Zbq Zbb]
([xa,xb]-[Mu,Mb]) //
$\frac{-1}{2} \left(\chi^{T} - \mathcal{U}^{T} \right) Z \left(\chi - \mathcal{U} \right) = \frac{1}{2} \left[\left[\chi_{a} - \mathcal{U}_{a}, \chi_{b} - \mathcal{U}_{b} \right]^{T} \left[\begin{array}{c} \Delta aq & \Delta ab \\ \Delta bq & \Delta bb \end{array} \right]$
[xq-ua, xb-Ub]
$-\frac{1}{2} \left[X^{T} Z X - X^{T} Z U - U Z X + U Z U \right] = \left[Xq - U \alpha_{1} X \beta_{2} - U \beta_{3} \right]$
[xq-ua, xb-Ub]
$-\frac{1}{2} \left[X^{T} Z X - X^{T} Z U - U Z X + U Z U \right] = \left[Xq - U \alpha_{1} X \beta_{2} - U \beta_{3} \right]$
$-\frac{1}{2} \left[\begin{array}{cccccccccccccccccccccccccccccccccccc$





Siendo	M = (A-e de		con M	el cor	nplemento
Entor	rces:				
Zalb	= Zaq -	- Zab Z	-bb Zb	00	
Para	nuestro (aso:			
Zbla =	Zbb + Z	- 1 bb Zb	a (Zaq-	Zab Z	-1 2bb Zba)
	2	ab Z	bb - r		