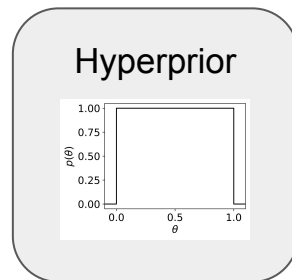


Likelihood

$$\begin{aligned} \log p(\mathbf{y}|\mathbf{X}) = & \\ & -\frac{1}{2}\mathbf{y}^\top (\mathbf{K} + \sigma_n^2 \mathbf{I})^{-1} \mathbf{y} \\ & -\frac{1}{2} \log |\mathbf{K} + \sigma_n^2 \mathbf{I}| \\ & -\frac{n}{2} \log 2\pi. \end{aligned}$$

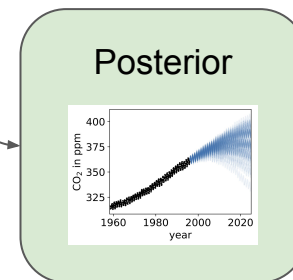
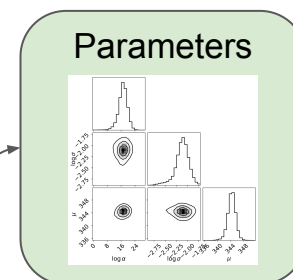
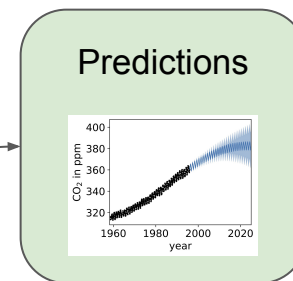


Optimize

Posterior

$$P(\theta|\mathcal{D}) = \frac{P(\mathcal{D}|\theta)P(\theta)}{P(\mathcal{D})}$$

Sample



Legend

Given

User decision

Compute