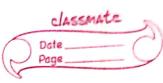
ms	We would a make multidinensional sundom
	We woulder a marge multidinensional sendom vertisor & and 3 having Gaussian distributions:
	$P(X) = \mathcal{N}(X M_{X}, \sum_{X})$
	p(3) = N(3/M3/Z3)
	We also have
	4 = 21 +3
	p(y) = p N(x/y2, En) + N(3/43, 53)
	We have
	Z = ( Zaa Zab ) A = ( Aca Aal ) Soa Sob ) A = ( Aca Aal ) ( Aca Asb )
	Sa 153
	Conditional distribution
	0( × 1 > 1/ ( × 1 A -1 )
	P( Ma (xs) = N () ( / Hall / Mas)
	Malo - Ma - Nas (Xb - Ma)
	Margin al distribution
	×
4	P(Ux) = N(Ia/Ma, Zaa)
	We take morginal and conditional distilution to be;
	to be;

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	$O(x) = AC(x,  A - A^{-1})$
	PCO = N (SU/M, A")
	$P(y x) = \mathcal{N}(y Ax+b, L^{-1})$
	To find joint distobution ones is and of
	Le dejne
	V-C 10/11
	3=(21)
	5 (4)
	ln [p(3)) - ln p(v + ln p(y/x))
	-1 (x-yes) Acz-yes
	2 1 Tall An Litable
	-1 (5-Ax-b) TAL (g-Ax-b) + 60nst
_:	-1 x + (1 + A + LA) x - 1 Y - L Y - L Y - L Y - L X + 1 x - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L X - A - L
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	R. Int ATLA -ATL
	R= (A+ ATLA -ATL)
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	And Market and Advanced to the second
	$(20 \times 23) = R^{-1} = (\Lambda^{-1} \wedge \Lambda^{-1} \wedge \Lambda^{-1})$ $(A\Lambda^{-1} \wedge \Lambda^{-1}) = (\Lambda^{-1} \wedge \Lambda^{-1})$
	$(a) (3) = R' = (\Lambda') (A')$ $(A\Lambda') (1+A\Lambda')A^{\dagger}$
— <u> </u>	
Mary .	



A Comment of the comm
The marginal distribution on & and the conditional
The morginal distribution of y and the conditional
P(y) = N(y AM +6, L-1+AN-1AT) P(y y) = N(y SEATL(y-6)+NM3, 5)
[P(*14)=N(x/\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(\frac{1}{2}\)\(1
$> = (\Lambda + A^T A)^{-1}$
$\sim (\Lambda + \Lambda 1 \Lambda)$