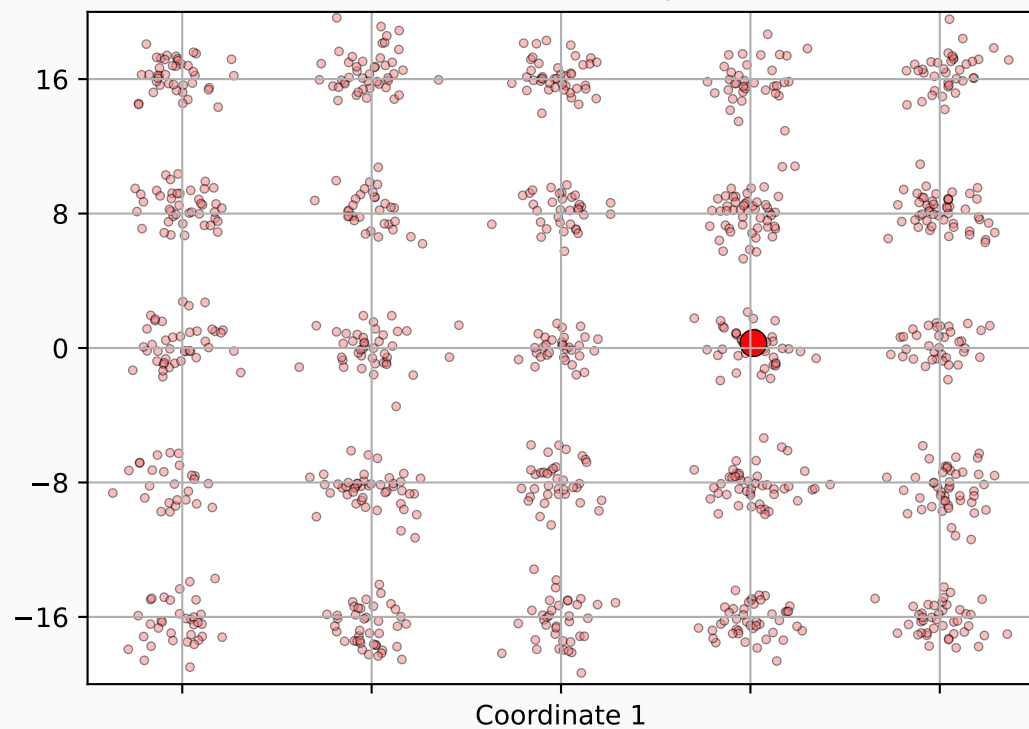
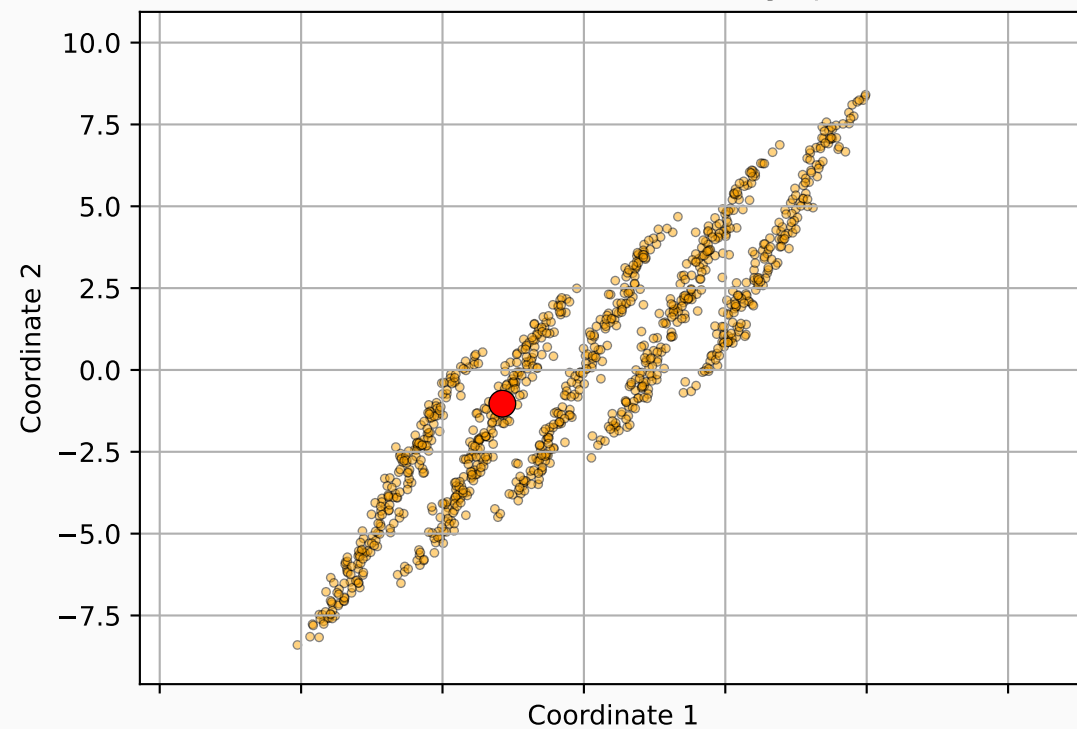
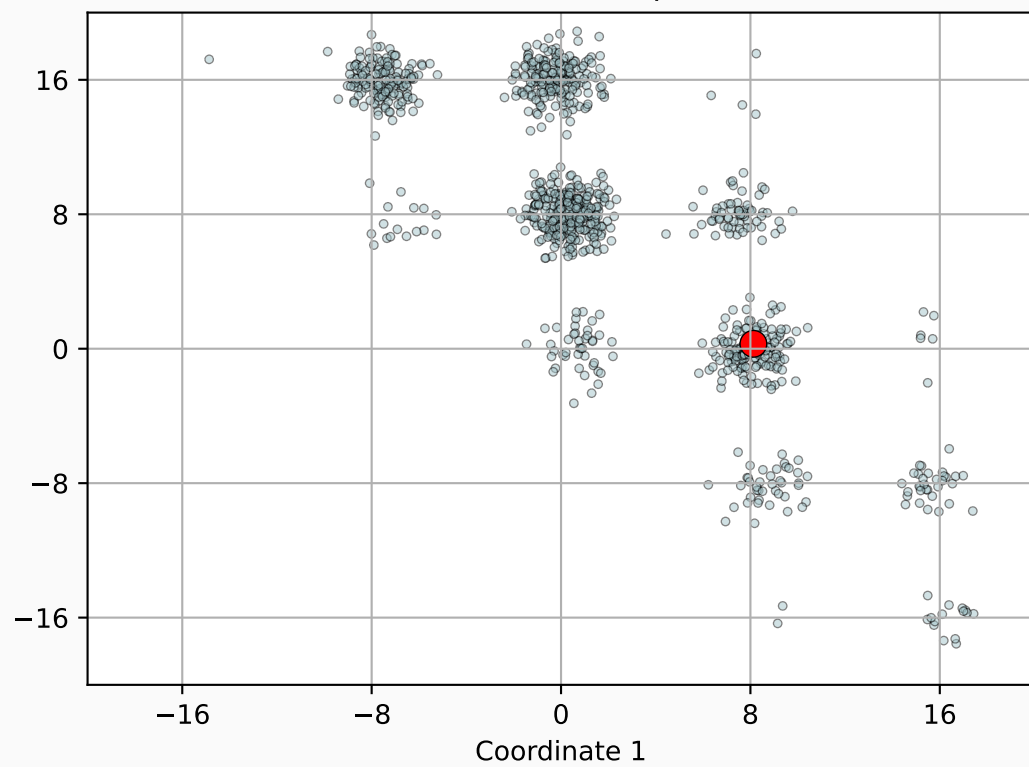


GMM Prior in  $\mathbf{x}_*$  spaceTransformed GMM Prior in  $\mathbf{y}$  spacePosterior in  $\mathbf{x}_*$  spaceNoisy observations in  $\mathbf{y}$  space