



$$f^* = K_x^T (tI + K)^{-1} f$$

Scalar  $\uparrow$  vector  $\uparrow$  matrix  $\uparrow$

$y^*$  : prediction point

$$K_*(4) = \frac{1}{\sqrt{2\pi}} e^{-\left[\frac{(x^*-u)^2}{2h_1^2} + \frac{(y^*-v)^2}{2h_2^2}\right]}$$

$$K(5,4) = \frac{1}{\sqrt{2\pi}} e^{-\left[\frac{(x^*-u)^2}{2h_1^2} + \frac{(y^*-v)^2}{2h_2^2}\right]}$$

$x = x_2, y = y_2$  for point # 5  
 $u = x_1, v = y_2$  for point # 4