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Notes on Gaussian Process Regression

camillejr.github.io/science-docs

Preface

Gaussian Process Regression (GPR)
This document is still in preparation.

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Squared exponential kernel:

$$K(x_i, x_j) = h^2 \exp(\frac{-(x_i - x_j)^2}{\lambda^2}) \tag{1}$$

4 Building your GPR in Python

References

[1] C. E. Rasmussen, C. Williams, *Gaussian Process for Machine Learning*, 2006

[2] S. Roberts, M. Osborne, M. Ebden, S. Reece, N. Gibson, S. Aigrain *Gaussian Processes for Timeseries Modelling*, 2012

[3] A. Scaife, *Machine Learning: Gaussian Process Modelling in Python*, an online lecture