

Gaussian Process

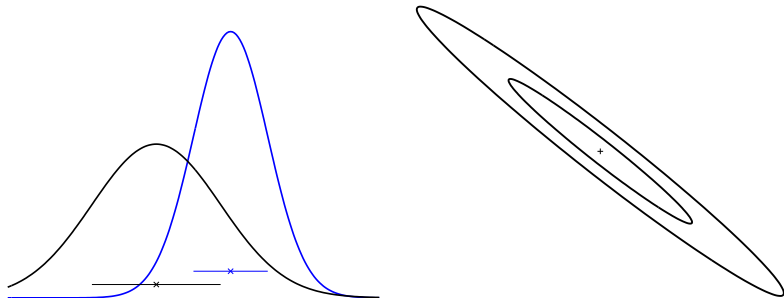
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Key concepts

- generalize: scalar Gaussian, multivariate Gaussian, Gaussian process
- **Key insight**: functions are like infinitely long vectors
- **Surprise**: Gaussian processes are practical, because of
 - the marginalization property
- generating from Gaussians
 - joint generation
 - sequential generation

The Gaussian Distribution



The univariate Gaussian distribution is given by

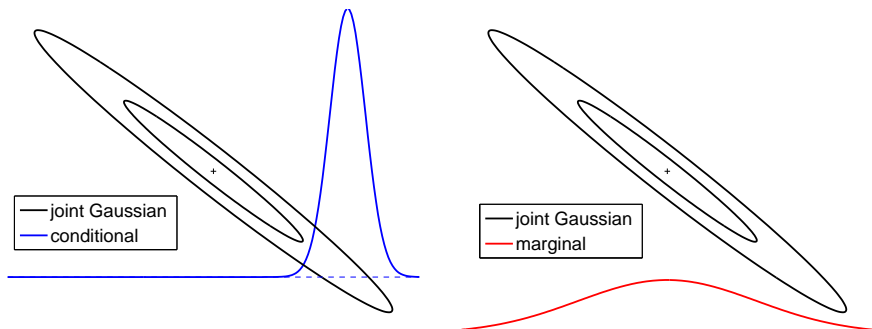
$$p(x|\mu, \sigma^2) = (2\pi\sigma^2)^{-1/2} \exp\left(-\frac{1}{2\sigma^2}(x - \mu)^2\right)$$

The multivariate Gaussian distribution for D-dimensional vectors is given by

$$p(\mathbf{x}|\mu, \Sigma) = \mathcal{N}(\mu, \Sigma) = (2\pi)^{-D/2} |\Sigma|^{-1/2} \exp\left(-\frac{1}{2}(\mathbf{x} - \mu)^\top \Sigma^{-1}(\mathbf{x} - \mu)\right)$$

where μ is the mean vector and Σ the covariance matrix.

Conditionals and Marginals of a Gaussian, pictorial



Both the **conditionals** $p(x|y)$ and the **marginals** $p(x)$ of a joint Gaussian $p(x, y)$ are again Gaussian.

Conditionals and Marginals of a Gaussian, algebra

If \mathbf{x} and \mathbf{y} are jointly Gaussian

$$p(\mathbf{x}, \mathbf{y}) = p\left(\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \end{bmatrix}\right) = \mathcal{N}\left(\begin{bmatrix} \mathbf{a} \\ \mathbf{b} \end{bmatrix}, \begin{bmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{B}^\top & \mathbf{C} \end{bmatrix}\right),$$

we get the marginal distribution of \mathbf{x} , $p(\mathbf{x})$ by

$$p(\mathbf{x}, \mathbf{y}) = \mathcal{N}\left(\begin{bmatrix} \mathbf{a} \\ \mathbf{b} \end{bmatrix}, \begin{bmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{B}^\top & \mathbf{C} \end{bmatrix}\right) \implies p(\mathbf{x}) = \mathcal{N}(\mathbf{a}, \mathbf{A}),$$

and the conditional distribution of \mathbf{x} given \mathbf{y} by

$$p(\mathbf{x}, \mathbf{y}) = \mathcal{N}\left(\begin{bmatrix} \mathbf{a} \\ \mathbf{b} \end{bmatrix}, \begin{bmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{B}^\top & \mathbf{C} \end{bmatrix}\right) \implies p(\mathbf{x}|\mathbf{y}) = \mathcal{N}(\mathbf{a} + \mathbf{B}\mathbf{C}^{-1}(\mathbf{y} - \mathbf{b}), \mathbf{A} - \mathbf{B}\mathbf{C}^{-1}\mathbf{B}^\top),$$

where \mathbf{x} and \mathbf{y} can be scalars or vectors.

What is a Gaussian Process?

A *Gaussian process* is a generalization of a multivariate Gaussian distribution to **infinitely many variables**.

Informally: infinitely long vector \simeq function

Definition: *a Gaussian process is a collection of random variables, any finite number of which have (consistent) Gaussian distributions.* \square

A Gaussian **distribution** is fully specified by a mean vector, μ , and covariance matrix Σ :

$$\mathbf{f} = (f_1, \dots, f_N)^\top \sim \mathcal{N}(\mu, \Sigma), \quad \text{indexes } n = 1, \dots, N$$

A Gaussian **process** is fully specified by a mean function $m(x)$ and covariance function $k(x, x')$:

$$\mathbf{f} \sim \mathcal{GP}(m, k), \quad \text{indexes: } x \in \mathcal{X}$$

here f and m are functions on \mathcal{X} , and k is a function on $\mathcal{X} \times \mathcal{X}$

The marginalization property

Thinking of a GP as a Gaussian distribution with an infinitely long mean vector and an infinite by infinite covariance matrix may seem impractical...

...luckily we are saved by the *marginalization property*:

Recall:

$$p(\mathbf{x}) = \int p(\mathbf{x}, \mathbf{y}) d\mathbf{y}.$$

For Gaussians:

$$p(\mathbf{x}, \mathbf{y}) = \mathcal{N}\left(\begin{bmatrix} \mathbf{a} \\ \mathbf{b} \end{bmatrix}, \begin{bmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{B}^\top & \mathbf{C} \end{bmatrix}\right) \implies p(\mathbf{x}) = \mathcal{N}(\mathbf{a}, \mathbf{A})$$

Random functions from a Gaussian Process

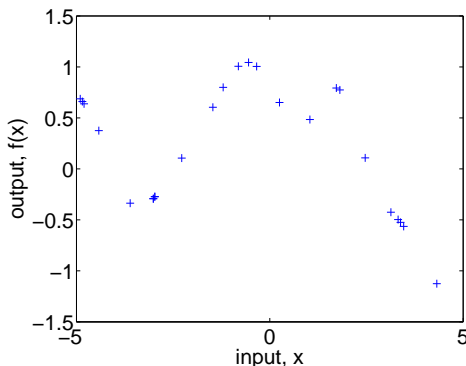
Example one dimensional Gaussian process:

$$p(f) \sim \mathcal{GP}(m, k), \text{ where } m(x) = 0, \text{ and } k(x, x') = \exp(-\frac{1}{2}(x - x')^2).$$

To get an indication of what this distribution over functions looks like, focus on a finite subset of function values $\mathbf{f} = (f(x_1), f(x_2), \dots, f(x_N))^T$, for which

$$\mathbf{f} \sim \mathcal{N}(0, \Sigma), \text{ where } \Sigma_{ij} = k(x_i, x_j).$$

Then plot the coordinates of \mathbf{f} as a function of the corresponding x values.



Joint Generation

To generate a random sample from a D dimensional joint Gaussian with covariance matrix K and mean vector \mathbf{m} : (in octave or matlab)

```
z = randn(D,1);  
y = chol(K)'*z + m;
```

where `chol` is the Cholesky factor R such that $R^\top R = K$.

Thus, the covariance of \mathbf{y} is:

$$\mathbb{E}[(\mathbf{y} - \mathbf{m})(\mathbf{y} - \mathbf{m})^\top] = \mathbb{E}[R^\top \mathbf{z} \mathbf{z}^\top R] = R^\top \mathbb{E}[\mathbf{z} \mathbf{z}^\top] R = R^\top I R = K.$$

Sequential Generation

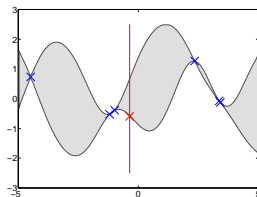
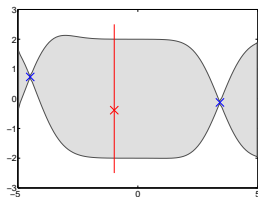
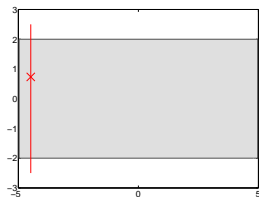
Factorize the joint distribution

$$p(f_1, \dots, f_N | x_1, \dots, x_N) = \prod_{n=1}^N p(f_n | f_{n-1}, \dots, f_1, x_n, \dots, x_1),$$

and generate function values sequentially. For Gaussians:

$$p(f_n, f_{<n}) = \mathcal{N}\left(\begin{bmatrix} \mathbf{a} \\ \mathbf{b} \end{bmatrix}, \begin{bmatrix} A & B \\ B^\top & C \end{bmatrix}\right) \Rightarrow$$

$$p(f_n | f_{<n}) = \mathcal{N}(\mathbf{a} + BC^{-1}(f_{<n} - \mathbf{b}), A - BC^{-1}B^\top).$$



Function drawn at random from a Gaussian Process with Gaussian covariance

