Forward pass

Random variables

S

Input parameters

$\mathbf{X} = \mathbf{x}$

Response

y

Loss

$$\widehat{\mathcal{L}}^2_{\mathrm{CMMD}} = \mathrm{Tr}\left(K_d \widetilde{K}_d^{-1} L_d \widetilde{K}_d^{-1}\right)$$
$$+ \mathrm{Tr}\left(K_s \widetilde{K}_s^{-1} L_s \widetilde{K}_s^{-1}\right)$$
$$- 2 \cdot \mathrm{Tr}\left(K_{sd} \widetilde{K}_d^{-1} L_{ds} \widetilde{K}_s^{-1}\right)$$

Backward propagation of loss gradients