

Reduce both cate and numerical

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<https://github.com/cornellius-gp/gpytorch/issues/2072>

[Bug] Multi-input Multi-output GP with Variational Inference reporting Incorrect Variances #2072

When reduce categorical variable

Covar_module1 = cate_kernel * numerical_kernel

When further reduce cate and numerical

Covar_module2 = a single kernel

The input to covar_module1 is cat(latent_cate, original_numerical)

The input to covar_module2 is latent_total

But the task covar matrix for both covar_module1 and covar_module2 should be the same