# Notes on Gaussian Models

Compiled by D.Gueorguiev 4/4/2024

## Introductory Notes

Gaussian models are probabilistic models which involve the multivariate Gaussian (Normal) distribution usually denoted with MVN.

### Notation

*Matrices* will be denoted with uppercase bold letters, e.g. .

*Matrix entries* will be denoted by subscripted uppercase non-bold letters, e.g.

*Vectors* are assumed to be column vectors unless stated otherwise.

denotes column vector created by stacking scalars.

## Appendix

## References

[Chapter 4 of Machine Learning - A Probabilistic Perspective, K. Murphy, 2012](https://github.com/dimitarpg13/probabilistic_machine_learning/blob/main/books/MachineLearningProbabilisticPerspective.pdf)