Notes on Gaussian Processes

Compiled by D.Gueorguiev, 12/7/2024

# Introductory Notes

## Noiseless Gaussian Process Regression

We observe a training set

# References

[1] [Gaussian Processes, Lecture by Nando Freitas, Feb 5th, 2013, UBC course CPSC 540-2013](https://youtu.be/MfHKW5z-OOA?si=QgoG1JPk40GsiXEI)

[2] [Introduction to Gaussian Processes, Lecture by Nando Freitas, Feb 4th, 2013, UBC course CPSC 540-213](https://youtu.be/4vGiHC35j9s?si=PZM9-E5xedToeWlA)

[3] [Introduction to Gaussian Processes part 1: Bayesian Linear Regression, Lecture by Stefan Harmeling, TU Dortmund, Jan 9th, 2023](https://youtu.be/148EUutsU8Q?si=Quh1V_pPAAJzvfMw)

[4] [Introduction to Gaussian Processes part 2: Implementation, Lecture by Stefan Harmeling, TU Dortmund, Jan 11th, 2023](https://youtu.be/wyCj9y1dFFY?si=j1q_oz13OlctTX4K)

[5] [Machine Learning Tutorial at Imperial College London: Gaussian Processes, Richard Turner, U of Cambridge, Nov 23th, 2016](https://youtu.be/92-98SYOdlY?si=K6cMS8998JFbpMi9)

[6] [Machine Learning: Probabilistic Perspective, Kevin P. Murphy, 2012](https://github.com/dimitarpg13/probabilistic_machine_learning/blob/main/books/MachineLearningProbabilisticPerspective.pdf)