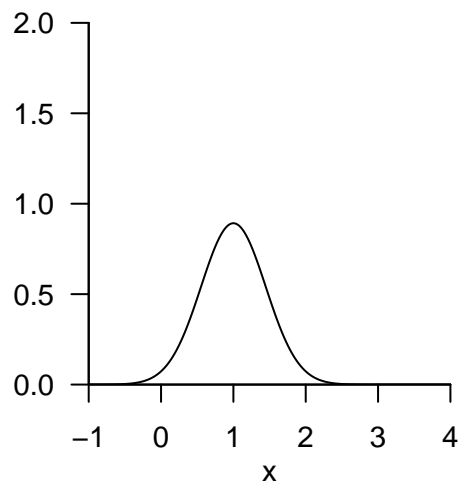
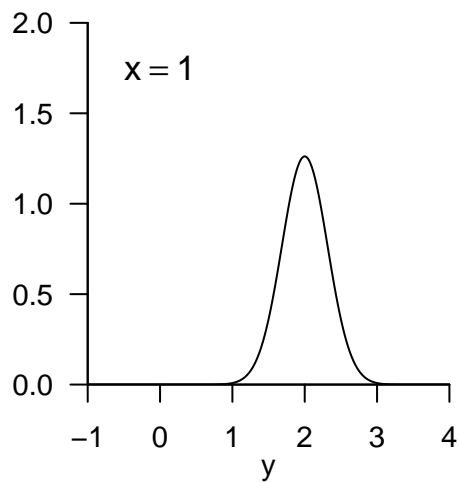


A

$$p(x) = N(x; \mu_\xi, \Sigma_{\xi\xi})$$

**B**

$$p(y|x) = N(y; Ax + b, \Sigma_{vv})$$

**C**

$$p((x, y)^T) = N((x, y)^T; \mu_{\xi, v}, \Sigma_{\xi, v})$$

