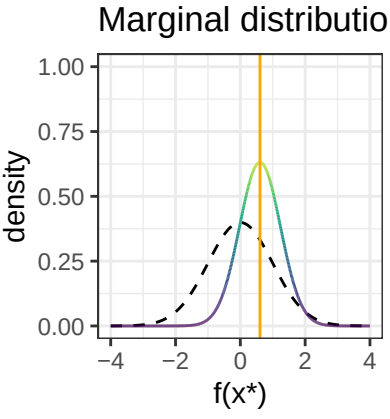
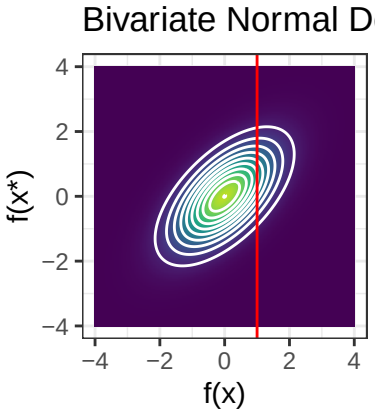
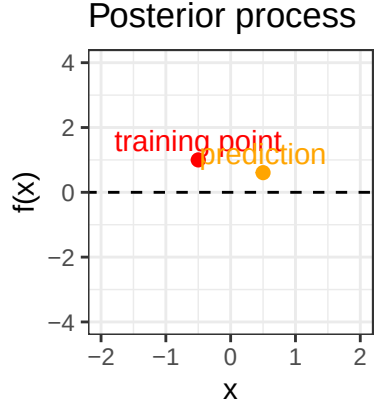
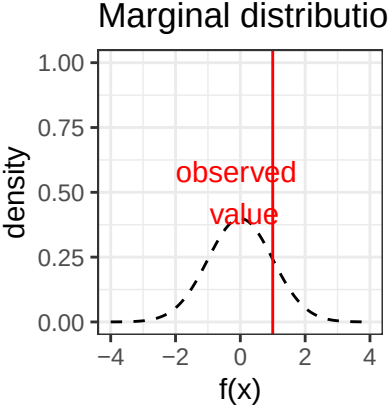

Marginal distribution of f(x*)
density
1.00
0.75
0.50
0.25
0.00
−4
−2
0
2
4
f(x*)


Bivariate Normal Density
f(x*)
4
2
0
−2
−4
−4
−2
0
2
4
f(x)


Posterior process
f(x)
4
2
0
−2
−4
training point
prediction
−2
−1
0
1
2
x


Marginal distribution of f(x)
density
1.00
0.75
0.50
0.25
0.00
observed
value
−4
−2
0
2
4
f(x)