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# Introduction to Gaussian Processes

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The **Gaussian Processes** are the widely used stochastic processes for modeling dependent data observed over time, space or even time and space. Here, we'll initiate our study with a **Probability and Random Process Theory Review** taking some point to base our journey, going through **Linear Regression** and finally the **Gaussian Processes**.

The material here presented isn't sufficient to guide you over basic probability, so it's recommended to have some knowledge, once we'll just take a simple review.

- 1 Probability and Random Process Theory Review
  - 1.1 Basic Concepts of Probability Theory

# Probability and Random Process Theory Review



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