NLPD.m

Summary: Computes the Negative Log Predictive Density for a multivariate gaussian distribution.

Input arguments: x observation mu mean vector of the distribution sigma covariance matrix of the distribution d (optional) dimensionality of input space

Output arguments: lp computed NLPD

Code

```
function [ lp ] = NLPD(x, mu, sigma, d)

    if nargout==3; d = numel(x); end;

    diff = x-mu;
    lp = 0.5*(log(det(sigma)) + diff'*(sigma\diff) + d*1.837877066409345);

end
```

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