

Figure 1: The Connection kernel

The connection kernel is constructed using three Gaussian radial basis functions, centred at zero with variances 0.1, 0.5 and 1. The kernel parameters are defined as $\theta = \begin{bmatrix} 1 & -1 & 0.5 \end{bmatrix}$.

The problem with this kernel is, although it generates stable field, but I cannot do the estimation using the EM algorithm, which is a really strange behaviour. The interesting part is, sometimes I get acceptable results, and sometimes it gives me a correct shape proportional to the true kernel, and sometimes it's completely wrong.