

## PREDICTIVE NORMAL LINEAR MODEL

## Why

We want to use a normal linear model to make predictions about inputs not included in the design.

## Definition

A predictive normal linear model

$$y = Ax + e$$

Use of a predictive normal linear model is often referred to as *Gaussian process regression*. The upside is that a gaussian process predicor interpolates the data, is smooth, and the so-called variance increases with the distance from the data.

