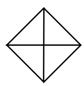
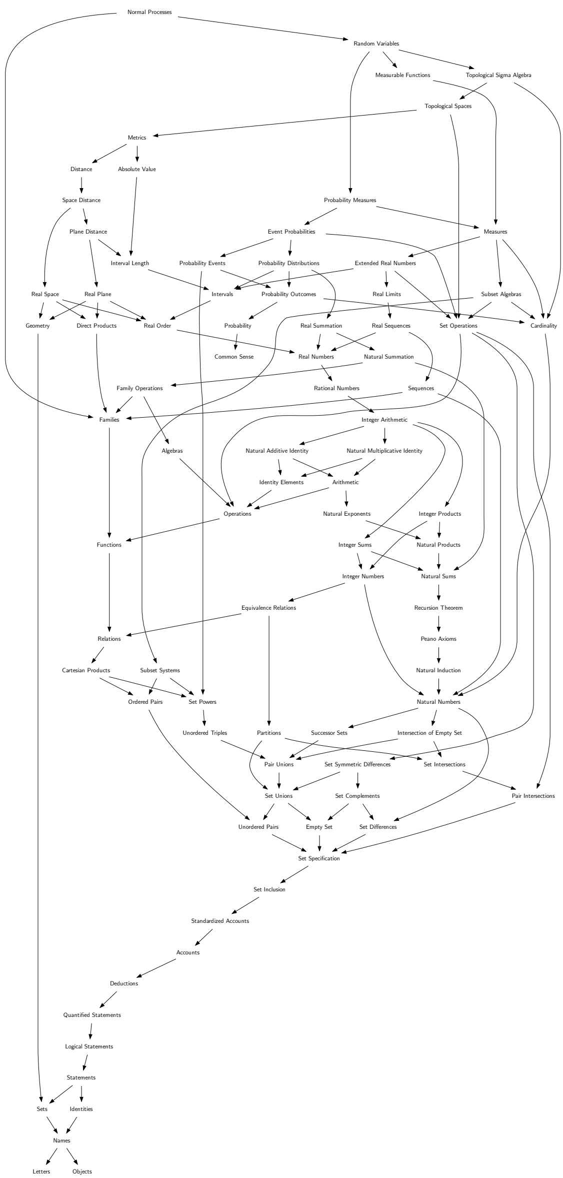


Why

Definition

Let I be a (indexing) set and let $(\Omega, \mathcal{A}, \mathsf{P})$ be a probability space. A *normal process* (more commonly, *gaussian process*) x on I is a family of real-valued random variables with the property that there exists a $m : I \to \mathsf{R}$ and positive definite $k : I \times I \to \mathsf{R}$ with the property that if $J \subset I$, $|J| = d$, then $x_J \sim \mathcal{N}(m(J), k(J \times J))$. In other words, for each $i \in I$, $x_i : \Omega \to \mathsf{R}$ is a random variable And $x_J : \Omega \to \mathsf{R}^d$ is a Gaussian random variable. We call m is the *mean function* and k is the *covariance function*


Normal Processes
Random Variables
Measurable Functions
Topological Sigma Algebra
Topological Spaces
Metrics
Distance
Absolute Value
Space Distance
Probability Measures
Plane Distance
Event Probabilities
Measures
Interval Length
Probability Events
Probability Distributions
Extended Real Numbers
Real Space
Real Plane
Intervals
Probability Outcomes
Real Limits
Subset Algebras
Geometry
Direct Products
Real Order
Probability
Real Summation
Real Sequences
Set Operations
Cardinality
Common Sense
Real Numbers
Natural Summation
Family Operations
Rational Numbers
Sequences
Families
Integer Arithmetic
Algebras
Natural Additive Identity
Natural Multiplicative Identity
Identity Elements
Arithmetic
Operations
Natural Exponents
Integer Products
Functions
Integer Sums
Natural Products
Integer Numbers
Natural Sums
Equivalence Relations
Recursion Theorem
Relations
Peano Axioms
Cartesian Products
Subset Systems
Natural Induction
Ordered Pairs
Set Powers
Natural Numbers
Unordered Triples
Partitions
Successor Sets
Intersection of Empty Set
Pair Unions
Set Symmetric Differences
Set Intersections
Set Unions
Set Complements
Pair Intersections
Unordered Pairs
Empty Set
Set Differences
Set Specification
Set Inclusion
Standardized Accounts
Accounts
Deductions
Quantified Statements
Logical Statements
Statements
Sets
Identities
Names
Letters
Objects