## d-dimensional random vector

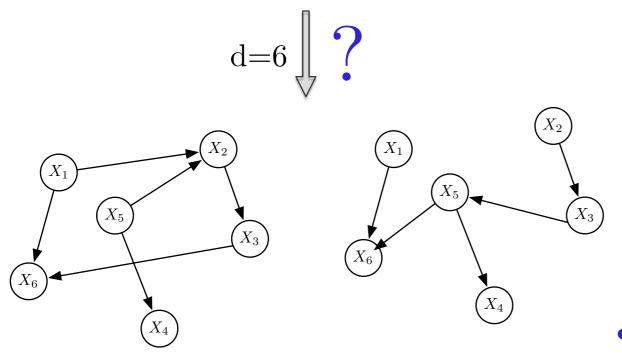
A set of N observations (In general  $d \neq m$ )

$$\mathbf{X} = (X_1, X_2, \dots, X_d)$$
 Measure process

$$\mathbf{Y}^1 = [Y_1^1 \ Y_2^1 \ \dots \ Y_m^1]$$

 $\mathbf{Y}^2$ 

 $\mathbf{Y}^N$ 



- Graph structure
- Parameters of the distribution
- Sparsity