d-dimensional random vector

$$\mathbf{X} = (X_1, X_2, \ldots, X_d)$$

Measure
process

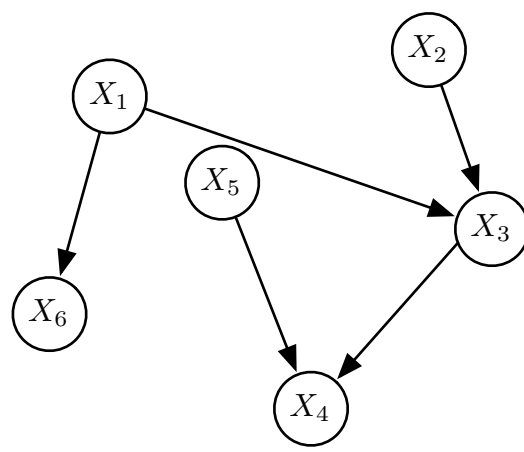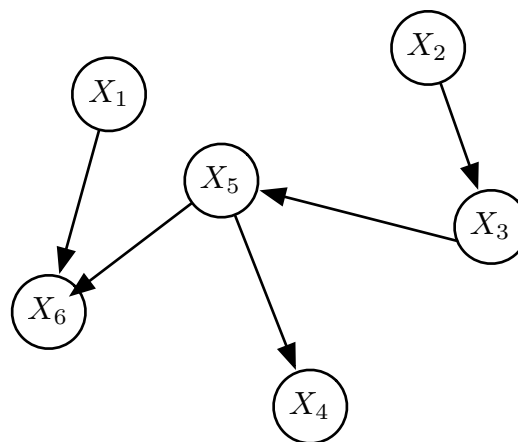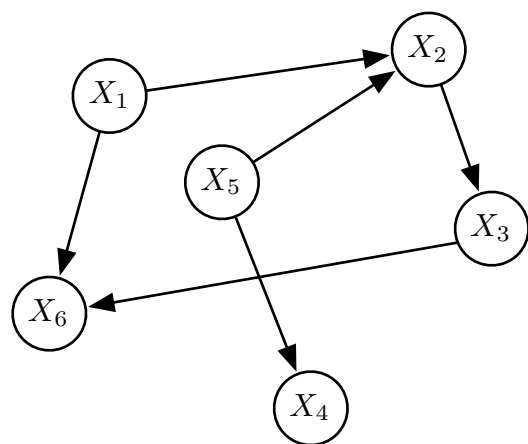$$\mathbf{Y}^1 = [Y_1^1 \; Y_2^1 \; \ldots \; Y_m^1]$$

$$\mathbf{Y}^2$$

$$\ldots$$

$$\mathbf{Y}^N$$

d=6 **?**

- Graph structure

- Parameters of the distribution

- Sparsity

- ...