1. Objectives

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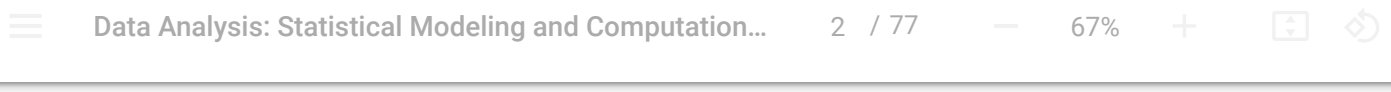
- Recall the computations for conditional distributions of jointly distributed Gaussian random variables.
- Understand the requirements for a function to be a kernel function for covariance modeling.
- Understand the relation between the spatial location of the data generating random variable and the variance of the estimates.
- Learn the effects of noisy observations in the process of conditional distributions and estimating unobserved random variables.
- Analyze some possible kernel functions.

Lecture Slides :



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