Question Just for understanding.

A graph of lines and dots

Description automatically generated

We divided the interval [0,1] into 20 each point generating 10 randomly generated numbers that are normally distributed. We then connected the first points generated in each 20 intervals with a line. The issue is that each set of 10 randomly generated numbers are independent to the others. They are not correlated at all. Points closer to the previous point should have preference over further away points. We want to make a multivariate normal distribution to correlate these now independent set of randomly generated numbers.

Radial Basis Function (RBF) kernel