

$$e^{-\frac{1}{2}(x-y)^T \Sigma (x-y)}$$

↓

$$-2(x-y)^T \Sigma^{-1}(x-y) \propto \frac{1}{\sqrt{|\Sigma|}} e^{-\frac{1}{2}(x-y)^T \Sigma^{-1}(x-y)}$$

↳ $\boxed{x=y}$!

$$\Sigma^{-1}(x-y) = \Sigma^{-1}(x-y)h_1$$

$$e^{-\frac{1}{2}(x^T \Sigma^{-1} x)}$$

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$$-2(x^T \Sigma^{-1} x) = -2(x^T \Sigma^{-1} x)$$

$$(x+h)^T \Sigma^{-1}(x+h) \Sigma^{-1}(x+h)$$

$$= h_1^T \left(\Sigma^{-1} x \Sigma^{-1} x \right) + x^T \Sigma^{-1} h_1 \Sigma^{-1} x$$

$$+ x^T \Sigma^{-1} h_1 \Sigma^{-1} h_1$$

$$h_2^T \Sigma^{-1} h_2 h_1^T \Sigma^{-1} h_1 \quad \longleftrightarrow$$

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can you solve this eqn?