

# Ch2. Gaussian Processes (Part 1)

## Bayesian Optimization Seminar

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January 20, 2026

1. Definition and Basic Properties
2. Inference with Exact and Noisy Observations
3. Joint Gaussian Processes
4. Summary

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# What is a Gaussian Process?

A **Gaussian process (GP)** extends the multivariate normal distribution to model functions on infinite domains.

## Key Idea

We model an objective function  $f : \mathcal{X} \rightarrow \mathbb{R}$  as an infinite collection of random variables, one for each point in the domain. The **Kolmogorov extension theorem** allows us to specify this distribution through finite-dimensional marginals.

GPs inherit convenient mathematical properties of the multivariate normal distribution while remaining computationally tractable.

## Recall: Kolmogorov Extension Theorem

TODO

# GP Specification: Mean and Covariance Functions

A GP on  $f$  is specified by:

$$p(f) = \mathcal{GP}(f; \mu, K)$$

- **Mean function**  $\mu : \mathcal{X} \rightarrow \mathbb{R}$ : determines the expected function value

$$\mu(x) = \mathbb{E}[\phi | x], \quad \text{where } \phi = f(x)$$

- **Covariance function (kernel)**  $K : \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{R}$ : encodes the correlation structure

$$K(x, x') = \text{cov}[\phi, \phi' | x, x'], \quad \text{where } \phi' = f(x')$$

The covariance function must be **symmetric** and **positive semidefinite**.

# Finite-Dimensional Marginals

For any finite set of points  $\mathbf{x} \subset \mathcal{X}$ , the corresponding function values  $\phi = f(\mathbf{x})$  follow a multivariate normal distribution:

$$p(\phi \mid \mathbf{x}) = \mathcal{N}(\phi; \boldsymbol{\mu}, \boldsymbol{\Sigma})$$

where

$$\boldsymbol{\mu} = \mathbb{E}[\phi \mid \mathbf{x}] = \mu(\mathbf{x}); \quad \boldsymbol{\Sigma} = \text{cov}[\phi \mid \mathbf{x}] = K(\mathbf{x}, \mathbf{x})$$

## Gram Matrix

$K(\mathbf{x}, \mathbf{x})$  is the matrix formed by evaluating  $K$  for each pair of points:

$$\Sigma_{ij} = K(x_i, x_j)$$

## Example: Squared Exponential Covariance

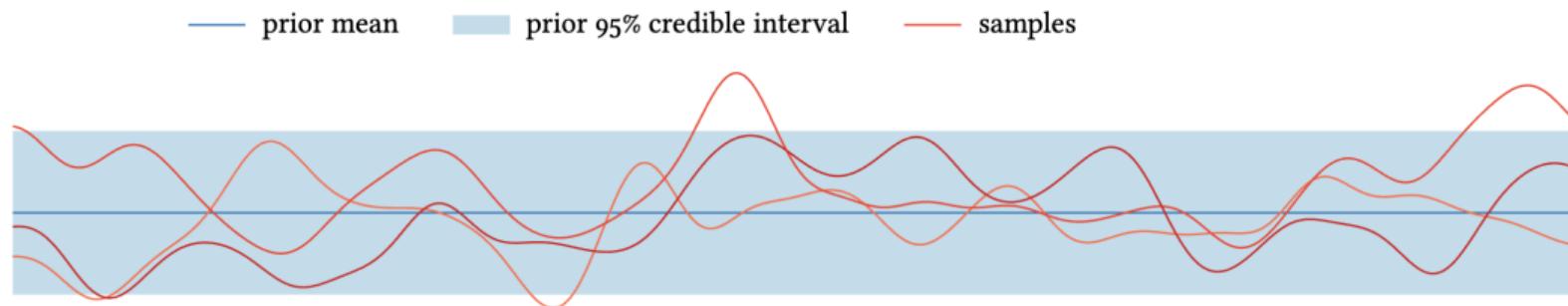


Figure 1: Example of Gaussian Process [Garnett, 2023]

Consider  $\mathcal{X} = [0, 30]$  with:

- Mean function:  $\mu \equiv 0$  (constant central tendency)
- Covariance function (squared exponential):

$$K(x, x') = \exp\left(-\frac{1}{2}|x - x'|^2\right)$$

# Example: Squared Exponential Covariance

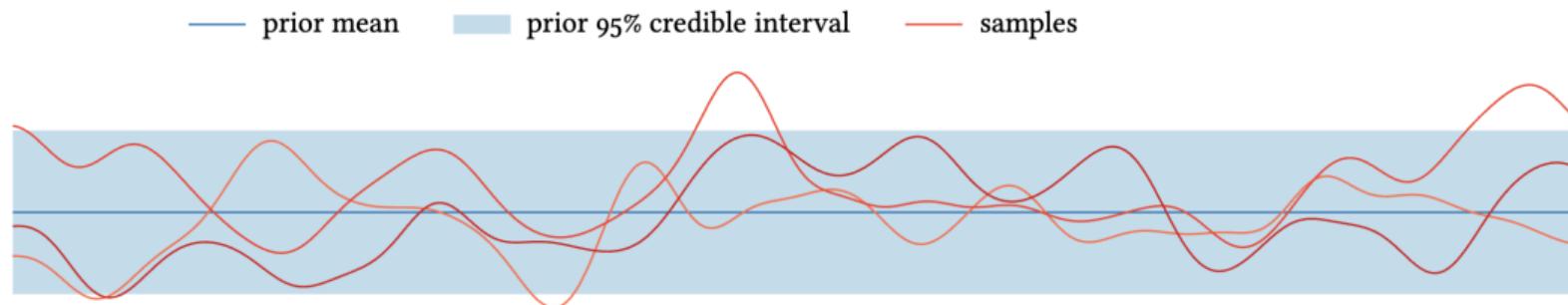


Figure 1: Example of Gaussian Process [Garnett, 2023]

## Properties:

- $\text{var}[\phi | x] = K(x, x) = 1$  at every point
- Correlation decreases with distance: nearby values are highly correlated, distant values are nearly independent
- This encodes a statistical notion of **continuity**

## Sampling from a Gaussian Process (Appendix A.2)

To sample from a GP with mean  $\mu$  and covariance  $K$ :

1. Choose a finite grid of points  $\mathbf{x} = (x_1, \dots, x_n)$
2. Compute  $\boldsymbol{\mu} = \mu(\mathbf{x})$  and  $\boldsymbol{\Sigma} = K(\mathbf{x}, \mathbf{x})$
3. Factor:  $\boldsymbol{\Sigma} = \mathbf{L}\mathbf{L}^\top$  (Cholesky decomposition)
4. Sample  $\mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
5. Compute  $\boldsymbol{\phi} = \boldsymbol{\mu} + \mathbf{L}\mathbf{z}$

The resulting sample  $\boldsymbol{\phi}$  represents function values at the chosen grid points, respecting the correlation structure encoded by  $K$ .

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## General Framework: Jointly Gaussian Observations

We can condition a GP  $p(f) = \mathcal{GP}(f; \mu, K)$  on any vector  $\mathbf{y}$  sharing a joint Gaussian distribution with  $f$ :

$$p(f, \mathbf{y}) = \mathcal{GP} \left( \begin{bmatrix} f \\ \mathbf{y} \end{bmatrix}; \begin{bmatrix} \mu \\ \mathbf{m} \end{bmatrix}, \begin{bmatrix} K & \boldsymbol{\kappa}^\top \\ \boldsymbol{\kappa} & \mathbf{C} \end{bmatrix} \right)$$

where:

- $p(\mathbf{y}) = \mathcal{N}(\mathbf{y}; \mathbf{m}, \mathbf{C})$  : marginal distribution of observations
- $\boldsymbol{\kappa}(x) = \text{cov}[\mathbf{y}, \phi \mid x]$  : cross-covariance function

# Posterior Gaussian Process

Conditioning on observations  $\mathcal{D} = \mathbf{y}$  yields a GP posterior:

$$p(f \mid \mathcal{D}) = \mathcal{GP}(f; \mu_{\mathcal{D}}, K_{\mathcal{D}})$$

## Posterior Mean and Covariance

$$\mu_{\mathcal{D}}(x) = \mu(x) + \kappa(x)^{\top} \mathbf{C}^{-1} (\mathbf{y} - \mathbf{m})$$

$$K_{\mathcal{D}}(x, x') = K(x, x') - \kappa(x)^{\top} \mathbf{C}^{-1} \kappa(x')$$

## Inference procedure:

1. Compute marginal distribution of  $\mathbf{y}$
2. Derive cross-covariance function  $\kappa$
3. Apply the posterior formulas

## Handling Additive Gaussian Noise

Suppose we observe  $\mathbf{z} = \mathbf{y} + \boldsymbol{\varepsilon}$  where  $\boldsymbol{\varepsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{N})$  is independent noise.

Then:

$$p(\mathbf{z} \mid \mathbf{N}) = \mathcal{N}(\mathbf{z}; \mathbf{m}, \mathbf{C} + \mathbf{N}); \quad \text{cov}[\mathbf{z}, \phi \mid \mathbf{x}] = \kappa(\mathbf{x})$$

### Key Result

Simply replace  $\mathbf{C}$  with  $\mathbf{C} + \mathbf{N}$  in the posterior formulas!

As  $\mathbf{N} \rightarrow \mathbf{0}$ , the posterior converges to that from direct observation of  $\mathbf{y}$ .

# Inference with Exact Function Evaluations

Suppose we observe  $f$  at locations  $\mathbf{x}$ , revealing  $\phi = f(\mathbf{x})$ .

The posterior is  $p(f \mid \mathcal{D}) = \mathcal{GP}(f; \mu_{\mathcal{D}}, K_{\mathcal{D}})$  with:

$$\mu_{\mathcal{D}}(x) = \mu(x) + K(x, \mathbf{x})\Sigma^{-1}(\phi - \mu)$$

$$K_{\mathcal{D}}(x, x') = K(x, x') - K(x, \mathbf{x})\Sigma^{-1}K(\mathbf{x}, x')$$

where  $\Sigma = K(\mathbf{x}, \mathbf{x})$  and  $\mu = \mu(\mathbf{x})$ .

## Key properties:

- Posterior mean **interpolates** through observed points
- Posterior variance **vanishes** at observed locations
- Uncertainty remains unchanged far from observations

# Inference with Noisy Function Evaluations

Suppose observations are corrupted:  $\mathbf{y} = \phi + \boldsymbol{\varepsilon}$  with  $\boldsymbol{\varepsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{N})$ .

## Common noise models:

- **Homoskedastic:**  $\mathbf{N} = \sigma_n^2 \mathbf{I}$  (constant noise)
- **Heteroskedastic:**  $\mathbf{N} = \text{diag}(\sigma_n^2(\mathbf{x}))$  (location-dependent)

The posterior formulas become:

$$\begin{aligned}\mu_{\mathcal{D}}(x) &= \mu(x) + K(x, \mathbf{x})(\Sigma + \mathbf{N})^{-1}(\mathbf{y} - \mu) \\ K_{\mathcal{D}}(x, x') &= K(x, x') - K(x, \mathbf{x})(\Sigma + \mathbf{N})^{-1}K(\mathbf{x}, x')\end{aligned}$$

The posterior mean no longer interpolates exactly; extreme values may be “explained away” as noise.

# Interpretation of Posterior Moments

Consider a single observation  $y$  with distribution  $\mathcal{N}(y; m, s^2)$  and define:

- z-score:  $z = \frac{y-m}{s}$
- Correlation:  $\rho = \text{corr}[y, \phi | x] = \frac{\kappa(x)}{\sigma s}$

## Posterior Moments (Scalar Case)

$$\text{Posterior mean of } \phi : \mu + \sigma \rho z$$

$$\text{Posterior std of } \phi : \sigma \sqrt{1 - \rho^2}$$

## Intuition:

- Mean shifts proportionally to z-score and correlation strength
- Variance reduction depends only on correlation  $|\rho|$

# Posterior Predictive Distribution

For the latent function value  $\phi = f(x)$ :

$$p(\phi \mid x, \mathcal{D}) = \mathcal{N}(\phi; \mu_{\mathcal{D}}(x), K_{\mathcal{D}}(x, x))$$

For a **noisy observation**  $y$  at location  $x$  (with noise variance  $\sigma_n^2$ ):

$$p(y \mid x, \mathcal{D}, \sigma_n) = \mathcal{N}(y; \mu_{\mathcal{D}}(x), K_{\mathcal{D}}(x, x) + \sigma_n^2)$$

The predictive credible intervals for noisy measurements are inflated compared to the latent function, reflecting observation uncertainty.

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## Topics Covered in Remaining Sections

The remainder of Chapter 2 covers more specialized topics:

- **§2.4 Joint Gaussian Processes:** Modeling multiple correlated functions
- **§2.5 Continuity:** Conditions for continuous sample paths
- **§2.6 Differentiability:** Conditions for differentiable sample paths; derivative observations
- **§2.7 Existence/Uniqueness of Global Maxima:** Theoretical guarantees
- **§2.8 Non-Gaussian Observations:** Approximate inference methods

**Key takeaway:** Sections 2.1–2.2 provide sufficient foundation for most practical Bayesian optimization applications!

# Motivation: Modeling Multiple Functions

In some settings, we need to jointly reason about **multiple related functions**:

- An objective function and its gradient
- An expensive objective and cheaper surrogates (multifidelity)
- Multiple objectives (multiobjective optimization)

## Key Idea

“Paste together” multiple functions into a single function on a larger domain, then construct a standard GP on this combined function.

## Definition of Joint Gaussian Process

Consider functions  $\{f_i : \mathcal{X}_i \rightarrow \mathbb{R}\}$ . Define the **disjoint union**:

$$\bigsqcup f : \mathcal{X} \rightarrow \mathbb{R}, \quad \mathcal{X} = \bigsqcup \mathcal{X}_i$$

such that  $\bigsqcup f|_{\mathcal{X}_i} \equiv f_i$ .

A **joint Gaussian process** is a GP on  $\bigsqcup f$ :

$$p(\bigsqcup f) = \mathcal{GP}(\bigsqcup f; \mu, K)$$

The mean and covariance functions on  $\mathcal{X}$  encode both:

- Marginal behavior of each function
- Cross-correlations between functions

# Decomposed Notation

For two functions  $f : \mathcal{F} \rightarrow \mathbb{R}$  and  $g : \mathcal{G} \rightarrow \mathbb{R}$ :

$$p(f, g) = \mathcal{GP}\left(\begin{bmatrix} f \\ g \end{bmatrix}; \begin{bmatrix} \mu_f \\ \mu_g \end{bmatrix}, \begin{bmatrix} K_f & K_{fg} \\ K_{gf} & K_g \end{bmatrix}\right)$$

## Components:

- $\mu_f, K_f$  and  $\mu_g, K_g$ : marginal GP parameters
- $K_{fg}(x, x') = \text{cov}[\phi, \gamma \mid x, x']$ : cross-covariance
- $K_{gf} = K_{fg}^\top$

**Marginal property:** Each function has a marginal GP distribution:

$$p(f) = \mathcal{GP}(f; \mu_f, K_f); \quad p(g) = \mathcal{GP}(g; \mu_g, K_g)$$

## Example: Correlated Functions

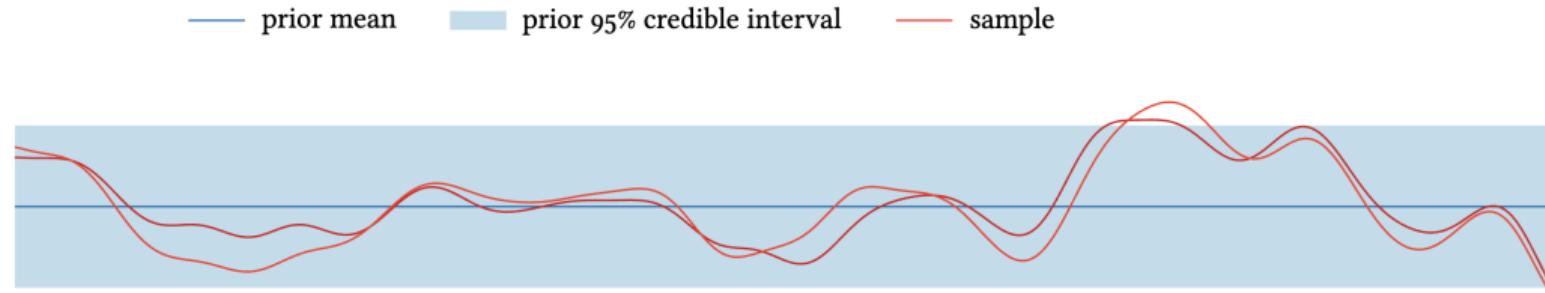


Figure 2: Example of Joint Gaussian Process [Garnett, 2023]

Consider  $f, g : [0, 30] \rightarrow \mathbb{R}$  with:

- Same marginal:  $\mu \equiv 0$ , squared exponential covariance  $K$
- Cross-covariance:  $K_{fg}(x, x') = 0.9 \cdot K(x, x')$

## Example: Correlated Functions

— prior mean    ■ prior 95% credible interval    — sample

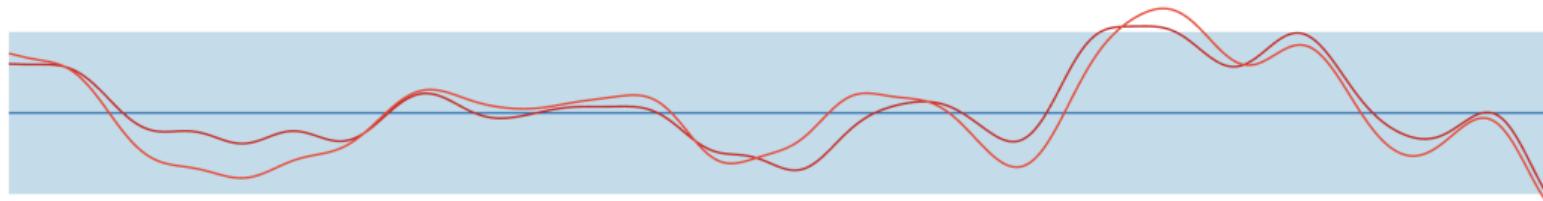


Figure 2: Example of Joint Gaussian Process [Garnett, 2023]

For any point  $x$ , the correlation between  $\phi = f(x)$  and  $\gamma = g(x)$  is:

$$\text{corr}[\phi, \gamma | x] = 0.9$$

**Consequence:** Samples from the joint distribution show strong coupling, the functions “move together.”

# Inference for Joint GPs

The joint GP construction allows us to condition on observations of **any** of the functions using the standard inference procedure.

## Examples

Given observations of  $f$  on the left side of the domain and observations of  $g$  on the right side:

- Observations of  $f$  inform our belief about  $g$  (and vice versa)
- Information propagates through the cross-covariance structure
- Strong correlation  $\Rightarrow$  strong information transfer

This is particularly useful for **multifidelity optimization**: cheap surrogate evaluations inform our belief about the expensive objective.

# Extension to Vector-Valued Functions

A GP on a vector-valued function  $\mathbf{f} : \mathcal{X} \rightarrow \mathbb{R}^d$  is defined by a joint GP on its coordinate functions  $\{f_i\} : \mathcal{X} \rightarrow \mathbb{R}$ .

Notation:  $\mathcal{GP}(\mathbf{f}; \mu, K)$  where:

- $\mu : \mathcal{X} \rightarrow \mathbb{R}^d$  (vector-valued mean)
- $K : \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{R}^{d \times d}$  (matrix-valued covariance)

## Applications:

- Joint distribution of  $f$  and  $\nabla f$  (gradient)
- Multiobjective optimization with correlated objectives
- Modeling spatial vector fields

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# Summary of Key Ideas

1. **GP Definition:** Specified by mean  $\mu$  and covariance  $K$  functions; finite marginals are multivariate Gaussian
2. **Exact Inference:** Conditioning on jointly Gaussian observations yields a GP posterior with closed-form mean and covariance
3. **Noisy Inference:** Replace  $\mathbf{C}$  with  $\mathbf{C} + \mathbf{N}$  to handle additive Gaussian noise
4. **Posterior Interpretation:** Mean update  $\propto$  (correlation  $\times$  z-score); variance reduction depends on correlation strength
5. **Joint GPs:** Model multiple correlated functions; enable information sharing across related tasks

## References

- 
- Garnett, R. (2023).  
*Bayesian optimization.*  
Cambridge University Press.

# Thank You