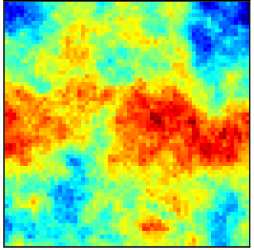
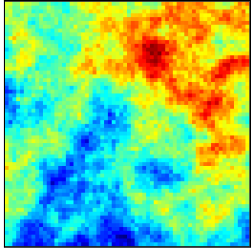
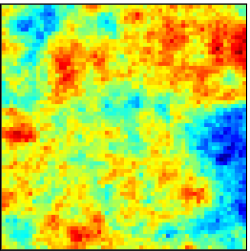
Covariance function

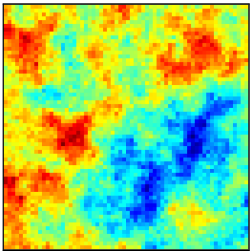
$$C(\boldsymbol{x}, \boldsymbol{x}') = \sigma^2 \exp\left(-\frac{\|\boldsymbol{x} - \boldsymbol{x}'\|}{\lambda}\right)$$

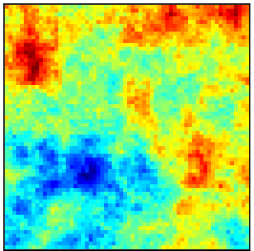
covariance $\sigma^2 = 1$
correlation length $\lambda = 0.3$











• • •